



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: 20/09/2022

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			12.32445	72.64277	12.25865	72.95187			0.00	0	
ES33	On	02/02/2023	Bond Future			12.50977	74.00530	12.45103	74.27465			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.66590	71.75180	12.63168	71.90531			0.00	0	
ES33	On	03/08/2023	Bond Future			12.82344	73.26862	12.81154	73.32084			0.00	0	
ES33	On	02/11/2023	Bond Future			13.00433	70.97053	13.01088	70.94246			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.60960	70.74376	12.54829	71.07639			0.00	0	
ES42	On	02/02/2023	Bond Future			12.77185	72.07258	12.71642	72.36685			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.91596	69.31158	12.88137	69.49145			0.00	0	
ES42	On	03/08/2023	Bond Future			13.05679	70.77847	13.04068	70.86065			0.00	0	
ES42	On	02/11/2023	Bond Future			13.21728	67.96173	13.21657	67.96528			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			167.05495	167.05495	166.97881	166.97881			1,169,384.65	7	7,11

an
est

0
50
0
0
0
10
10
0
39
0
0
0
19
19
38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			168.47430	168.47430	168.29218	168.29218			0.00	0	1,9
I2025	On	04/05/2023	Bond Future			171.98367	171.98367	171.51617	171.51617			0.00	0	
I2025	On	03/08/2023	Bond Future			173.83506	173.83506	173.10911	173.10911			0.00	0	
I2025	On	02/11/2023	Bond Future			177.38671	177.38671	176.44742	176.44742			0.00	0	
Total I2025 Future												1,169,384.65	7	9,12
Total For I2025												1,169,384.65	7	9,12
I2029	On	03/11/2022	Bond Future			121.71297	121.71297	122.09576	122.09576			0.00	0	1,5
I2029	On	02/02/2023	Bond Future			123.99591	123.99591	124.30955	124.30955			0.00	0	7
I2029	On	04/05/2023	Bond Future			125.26734	125.26734	125.38039	125.38039			0.00	0	
I2029	On	03/08/2023	Bond Future			127.91187	127.91187	127.84612	127.84612			0.00	0	
I2029	On	02/11/2023	Bond Future			129.16651	129.16651	128.95253	128.95253			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			115.02192	115.02192	114.43648	114.43648			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			117.17930	117.17930	116.51141	116.51141			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			118.22243	118.22243	117.34712	117.34712			0.00	0	
I2033	On	03/08/2023	Bond Future			120.71810	120.71810	119.65488	119.65488			0.00	0	
I2033	On	02/11/2023	Bond Future			121.73507	121.73507	120.51314	120.51314			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			129.69307	129.69307	129.62682	129.62682			0.00	0	5,4
I2038	On	02/02/2023	Bond Future			130.19735	130.19735	130.04869	130.04869			0.00	0	
I2038	On	04/05/2023	Bond Future			132.91025	132.91025	132.54049	132.54049			0.00	0	
I2038	On	03/08/2023	Bond Future			133.71470	133.71470	133.14471	133.14471			0.00	0	
I2038	On	02/11/2023	Bond Future			136.44662	136.44662	135.71240	135.71240			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			115.43441	115.43441	115.66034	115.66034			0.00	0	16,4
I2046	On	02/02/2023	Bond Future			117.59966	117.59966	117.75738	117.75738			0.00	0	
I2046	On	04/05/2023	Bond Future			117.98958	117.98958	117.95460	117.95460			0.00	0	
I2046	On	03/08/2023	Bond Future			120.48116	120.48116	120.27474	120.27474			0.00	0	
I2046	On	02/11/2023	Bond Future			120.80761	120.80761	120.45855	120.45855			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			118.63799	118.63799	118.90035	118.90035			0.00	0	12,4
I2050	On	02/02/2023	Bond Future			118.71853	118.71853	118.91185	118.91185			0.00	0	
I2050	On	04/05/2023	Bond Future			121.19215	121.19215	121.19005	121.19005			0.00	0	
I2050	On	03/08/2023	Bond Future			121.52728	121.52728	121.34986	121.34986			0.00	0	

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			124.01002	124.01002	123.69014	123.69014			0.00	0	
Total I2050 Future												0.00	0	12,41
Total For I2050												0.00	0	12,41
R186	On	03/11/2022	Bond Future			9.21934	108.30176	9.18159	108.43229		5.41	2,599,242.24	24	63,57
R186	On	02/02/2023	Bond Future			9.35506	105.00713	9.33457	105.07393		5.69	0.00	0	
R186	On	04/05/2023	Bond Future			9.44026	107.17314	9.47588	107.06394		5.36	0.00	0	
R186	On	03/08/2023	Bond Future			9.52523	104.10739	9.61694	103.84404		5.15	0.00	0	
R186	On	02/11/2023	Bond Future			9.64912	106.21147	9.79412	105.82385		4.74	0.00	0	
Total R186 Future												2,599,242.24	24	63,57
R186	On	03/11/2022	Bond Future	8.23	Call			18.92000	0.01892	14,430	4.55	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			3,377.83000	3.37783	3,503,870	4.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			101.92000	0.10192	84,330	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,387.51000	2.38751	2,500,450	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			106.73000	0.10673	88,510	4.90	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,356.77000	2.35677	2,469,080	4.90	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			111.71000	0.11171	92,830	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,326.22000	2.32622	2,437,870	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			423.53000	0.42353	374,880	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,368.67000	1.36867	1,450,550	5.31	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.33	Call			348.44000	0.34844	333,010	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,690.54000	3.69054	3,741,910	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			354.20000	0.35420	338,580	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,662.37000	3.66237	3,713,550	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			342.59000	0.34259	327,350	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,718.63000	3.71863	3,770,190	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,963.58000	2.96358	2,887,380	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			940.54000	0.94054	973,810	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,943.36000	2.94336	2,867,430	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			951.47000	0.95147	985,030	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,922.92000	2.92292	2,847,280	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			929.37000	0.92937	962,370	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,261.16000	2.26116	2,401,280	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,937.67000	1.93767	1,814,440	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,278.18000	2.27818	2,418,870	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,926.14000	1.92614	1,803,480	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,295.27000	2.29527	2,436,510	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,914.69000	1.91469	1,792,580	5.44	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,676.42000	2.67642	2,458,670	4.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,592.00000	1.59200	1,760,250	4.68	0.00	0	

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	9.38	Put			2,703.98000	2.70398	2,484,610	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,605.22000	1.60522	1,774,280	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,690.17000	2.69017	2,471,610	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,618.49000	1.61849	1,788,360	4.69	0.00	0	
Total R186 Option												0.00	0	8,62
Total For R186												2,599,242.24	24	72,15
R197	On	03/11/2022	Bond Future			337.27973	337.27973	337.44914	337.44914			0.00	0	83
R197	On	02/02/2023	Bond Future			334.68488	334.68488	334.64940	334.64940			0.00	0	
R197	On	04/05/2023	Bond Future			341.65862	341.65862	341.06152	341.06152			0.00	0	
R197	On	03/08/2023	Bond Future			339.63758	339.63758	338.53788	338.53788			0.00	0	
R197	On	02/11/2023	Bond Future			346.57608	346.57608	350.95056	350.95056			0.00	0	
Total R197 Future												0.00	0	83
Total For R197												0.00	0	83
R202	On	03/11/2022	Bond Future			250.96110	250.96110	250.83335	250.83335			0.00	0	6,14
R202	On	02/02/2023	Bond Future			250.92983	250.92983	250.64427	250.64427			0.00	0	46
R202	On	04/05/2023	Bond Future			256.15698	256.15698	255.44614	255.44614			0.00	0	
R202	On	03/08/2023	Bond Future			256.65950	256.65950	255.56618	255.56618			0.00	0	
R202	On	02/11/2023	Bond Future			261.90314	261.90314	260.49451	260.49451			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			7.08979	101.66332	7.13798	101.64861		0.42	0.00	0	23,87
Total R2023 Future												0.00	0	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.02000	0.00002	0,030	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			271.77000	0.27177	257,070	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.02000	0.00002	0,040	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			268.71000	0.26871	254,020	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.03000	0.00003	0,050	0.24	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			265.65000	0.26565	250,960	0.24	0.00	0	
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.60026	89.24481	10.53482	89.54292		9.39	2,409,609.87	27	63,25
R2030	On	02/02/2023	Bond Future			10.74870	86.89138	10.69255	87.13925		9.92	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.87061	88.68510	10.84603	88.79034		9.36	0.00	0	
R2030	On	03/08/2023	Bond Future			10.99850	86.53178	11.00356	86.51081		8.92	0.00	0	
R2030	On	02/11/2023	Bond Future			11.14058	88.28060	11.17061	88.16015		8.28	0.00	0	
Total R2030 Future												2,409,609.87	27	68,45
R2030	On	03/11/2022	Bond Future	9.70	Call			75.05000	0.07505	53,950	8.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,994.25000	3.99425	4,271,260	8.10	0.00	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	03/11/2022	Bond Future	10.08	Call			384.68000	0.38468	310,230	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,492.83000	2.49283	2,716,490	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			397.58000	0.39758	321,360	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			189.53000	0.18953	214,280	12.01	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.09	Put			2,458.69000	2.45869	2,680,580	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			410.86000	0.41086	332,850	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,424.96000	2.42496	2,645,060	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			558.99000	0.55899	462,500	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,104.71000	2.10471	2,306,330	9.28	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,757.04000	4.75704	4,483,680	12.01	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			190.00000	0.19000	167,820	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			7,903.81000	7.90381	8,129,500	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			202.81000	0.20281	179,370	9.76	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.08	Put			7,719.94000	7.71994	7,944,370	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			514.54000	0.51454	464,320	9.52	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			5,236.81000	5.23681	5,434,460	9.52	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			634.76000	0.63476	575,890	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			4,744.94000	4.74494	4,933,940	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			129.52000	0.12952	113,580	9.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,984.25000	8.98425	9,216,180	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			675.62000	0.67562	613,940	9.56	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			4,598.50000	4.59850	4,784,690	9.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			797.88000	0.79788	728,160	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,208.20000	4.20820	4,386,350	9.58	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			245.93000	0.24593	218,320	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			7,176.11000	7.17611	7,396,370	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			870.88000	0.87088	796,600	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,003.16000	4.00316	4,176,750	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			884.03000	0.88403	808,970	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,970.07000	3.97007	4,142,880	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			644.80000	0.64480	585,230	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,708.11000	4.70811	4,896,410	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			3,377.22000	3.37722	3,209,120	10.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,340.82000	1.34082	1,420,590	10.55	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			3,947.06000	3.94706	3,766,750	10.74	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,100.30000	1.10030	1,167,860	10.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			858.39000	0.85839	784,890	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,036.93000	4.03693	4,211,300	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			4,579.11000	4.57911	4,387,460	10.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			889.95000	0.88995	946,170	10.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	02/02/2023	Bond Future	11.12	Call			3,261.42000	3.26142	3,096,070	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			1,396.89000	1.39689	1,479,410	10.51	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put			4,855.28000	4.85528	4,925,070	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			345.12000	0.34512	330,560	9.09	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			8,587.70000	8.58770	8,678,380	9.09	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			675.56000	0.67556	650,940	8.92	0.00	0	18
R2030	On	04/05/2023	Bond Future	9.58	Put			6,321.53000	6.32153	6,402,150	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			3,381.16000	3.38116	3,435,520	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			759.83000	0.75983	733,020	8.95	0.00	0	48
R2030	On	04/05/2023	Bond Future	9.67	Put			5,989.42000	5.98942	6,067,850	8.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			872.38000	0.87238	842,800	8.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			5,596.27000	5.59627	5,671,930	8.98	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,132.35000	1.13235	1,096,900	9.04	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	11.34	Put			1,871.02000	1.87102	1,904,110	10.11	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call			1,804.01000	1.80401	1,756,340	9.31	0.00	0	48
R2030	On	04/05/2023	Bond Future	10.42	Put			3,654.05000	3.65405	3,711,620	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			1,993.74000	1.99374	1,943,150	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,405.08000	3.40508	3,459,730	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,013.54000	2.01354	1,962,660	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			770.04000	0.77004	784,110	11.22	0.00	0	48
R2030	On	04/05/2023	Bond Future	10.54	Call			2,033.71000	2.03371	1,982,540	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,357.64000	3.35764	3,411,710	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,260.60000	2.26060	2,206,250	9.49	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			3,105.73000	3.10573	3,156,620	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			3,955.31000	3.95531	3,883,160	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			717.84000	0.71784	731,060	11.22	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call			4,751.61000	4.75161	4,673,610	10.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			1,514.05000	1.51405	1,541,290	10.38	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call			6,028.04000	6.02804	5,942,820	10.78	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1,097.76000	1.09776	1,117,780	10.78	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			7,504.40000	7.50440	7,413,230	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			7,722.26000	7.72226	7,630,240	11.22	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,193.86000	2.19386	2,198,560	8.85	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			3,674.82000	3.67482	3,658,550	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			3,774.71000	3.77471	3,782,480	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			2,354.01000	2.35401	2,340,810	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			3,800.18000	3.80018	3,807,990	9.44	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			2,338.91000	2.33891	2,325,750	9.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			1,742.80000	1.74280	1,746,500	8.68	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			4,290.28000	4.29028	4,273,010	8.68	0.00	0	

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			7,317.98000	7.31798	7,330,770	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			1,048.54000	1.04854	1,040,360	10.55	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			8,225.67000	8.22567	8,239,570	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			836.35000	0.83635	829,280	10.69	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			3,749.30000	3.74930	3,757,030	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			2,369.19000	2.36919	2,355,950	9.42	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,887.28000	3.88728	3,817,090	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,428.64000	2.42864	2,478,400	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,930.14000	3.93014	3,859,450	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,448.29000	2.44829	2,498,300	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,908.85000	3.90885	3,838,410	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,467.64000	2.46764	2,517,900	8.33	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												2,409,609.87	27	89,9
R2032	On	03/11/2022	Bond Future			11.06759	84.66275	11.00160	85.00099		11.42	7,111,671.00	84	170,4
R2032	On	02/02/2023	Bond Future			11.21587	86.23000	11.15757	86.52138		11.83	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.33658	83.84501	11.30482	83.99996		11.82	0.00	0	
R2032	On	03/08/2023	Bond Future			11.45718	85.59868	11.44962	85.63469		10.90	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.59878	83.16896	11.61159	83.10951		10.60	0.00	0	
Total R2032 Future												7,111,671.00	84	173,0
R2032	On	03/11/2022	Bond Future	9.31	Call			0.52000	0.00052	0,280	9.23	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			9,325.53000	9.32553	9,663,530	9.23	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			0.73000	0.00073	0,400	9.22	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			9,031.07000	9.03107	9,368,980	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			1.40000	0.00140	0,790	9.21	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.92	Put			5,838.66000	5.83866	6,168,070	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			79.07000	0.07907	56,940	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,832.40000	4.83240	5,148,510	9.97	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			101.35000	0.10135	74,210	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,578.84000	4.57884	4,889,940	10.08	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			4,330.89000	4.33089	4,636,310	10.20	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			383.04000	0.38304	306,690	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,068.03000	3.06803	3,329,920	10.84	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			479.33000	0.47933	389,570	11.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,790.29000	2.79029	3,038,770	11.00	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			26.70000	0.02670	17,870	9.54	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,422.52000	2.42252	2,650,730	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			660.11000	0.66011	548,020	11.24	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,387.61000	2.38761	2,613,760	11.24	0.00	0	

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	11.45	Call			2,907.11000	2.90711	2,649,690	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			644.08000	0.64408	724,900	12.89	0.00	0	7,50
R2032	On	03/11/2022	Bond Future	10.21	Call			128.12000	0.12812	95,300	10.20	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			8,446.06000	8.44606	8,783,690	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,289.70000	3.28970	3,019,670	13.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			533.11000	0.53311	601,320	13.09	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			6,448.86000	6.44886	6,126,350	14.46	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			114.97000	0.11497	130,700	14.46	0.00	0	75
R2032	On	03/11/2022	Bond Future	10.66	Call			642.20000	0.64220	532,170	11.22	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			141.43000	0.14143	123,130	11.12	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			10,116.52000	10.11652	10,389,600	11.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			192.83000	0.19283	169,030	11.09	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			9,244.17000	9.24417	9,511,750	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			428.12000	0.42812	382,230	11.00	0.00	0	75
R2032	On	02/02/2023	Bond Future	9.92	Put			6,944.60000	6.94460	7,190,090	11.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			647.67000	0.64767	584,550	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,849.37000	5.84937	6,077,630	11.09	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.22	Call			716.13000	0.71613	648,130	11.13	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			5,593.08000	5.59308	5,816,460	11.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			923.46000	0.92346	841,660	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,942.02000	4.94202	5,151,600	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			937.70000	0.93770	855,000	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,902.98000	4.90298	5,111,660	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			951.91000	0.95191	868,320	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,863.95000	4.86395	5,071,740	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,103.19000	1.10319	1,010,440	11.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,485.15000	4.48515	4,683,780	11.31	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call			1,404.82000	1.40482	1,295,670	11.47	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.67	Put			3,895.35000	3.89535	4,077,580	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,135.10000	4.13510	3,933,610	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,523.56000	1.52356	1,613,450	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			4,641.74000	4.64174	4,429,650	12.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,314.14000	1.31414	1,393,430	12.84	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			8,012.72000	8.01272	7,755,620	13.95	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			517.97000	0.51797	552,250	13.95	0.00	0	75
R2032	On	04/05/2023	Bond Future	10.87	Put			4,327.31000	4.32731	4,412,840	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,188.43000	2.18843	2,118,600	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,298.32000	4.29832	4,383,440	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put			3,065.79000	3.06579	3,131,360	12.22	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			10,183.75000	10.18375	10,044,220	14.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	13.43	Put		609.96000	0.60996	625,380	14.05	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,672.96000	1.67296	1,613,920	11.47	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,109.09000	5.10909	5,205,000	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,166.91000	2.16691	2,097,490	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,209.82000	2.20982	2,139,570	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,269.24000	4.26924	4,353,940	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,383.37000	3.38337	3,293,990	12.22	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.75	Call		4,345.64000	4.34564	4,319,080	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,930.71000	2.93071	2,940,160	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,374.00000	4.37400	4,347,370	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,912.52000	2.91252	2,921,900	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,402.44000	4.40244	4,375,740	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,894.44000	2.89444	2,903,750	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		4,778.30000	4.77830	4,750,720	11.52	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,668.76000	2.66876	2,677,190	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		4,718.65000	4.71865	4,681,300	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,945.16000	2.94516	2,967,380	10.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		4,692.97000	4.69297	4,655,740	10.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,901.18000	2.90118	2,923,170	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		4,744.44000	4.74444	4,706,980	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		2,923.13000	2.92313	2,945,230	10.58	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											7,111,671.00	84	197,45
R2035	On	03/11/2022	Bond Future			11.35468	85.43252	11.28835	85.81660	12.99	0.00	0	61,64
R2035	On	02/02/2023	Bond Future			11.49954	87.01404	11.43992	87.35158	13.55	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.61225	84.30196	11.57580	84.50433	13.67	0.00	0	
R2035	On	03/08/2023	Bond Future			11.72625	86.06489	11.71086	86.14865	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future			11.86097	83.29974	11.86273	83.29036	12.61	0.00	0	
Total R2035 Future											0.00	0	167,97
R2035	On	03/11/2022	Bond Future	9.82	Call		8.10000	0.00810	5,180	11.71	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		9,191.77000	9.19177	9,572,930	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		85.26000	0.08526	62,110	12.02	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put		6,117.58000	6.11758	6,478,510	12.02	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		244.01000	0.24401	189,290	12.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,101.22000	2.10122	2,315,380	13.20	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		87.21000	0.08721	100,180	15.66	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call		849.65000	0.84965	712,160	12.97	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,608.69000	2.60869	2,855,280	12.97	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		980.87000	0.98087	829,560	13.07	0.00	0	97

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/11/2022	Bond Future	11.05	Put			2,381.98000	2.38198	2,614,750	13.07	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,174.06000	1.17406	1,004,140	13.20	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,569.14000	4.56914	4,898,500	12.34	0.00	0	5f
R2035	On	03/11/2022	Bond Future	11.14	Call			1,199.67000	1.19967	1,027,420	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,067.85000	2.06785	2,279,680	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			1,225.60000	1.22560	1,051,020	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,034.85000	2.03485	2,244,350	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			7,645.27000	7.64527	7,274,160	15.66	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			278.01000	0.27801	244,330	12.42	0.00	0	3f
R2035	On	02/02/2023	Bond Future	9.89	Put			9,779.60000	9.77960	10,083,460	12.42	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Call			1,046.22000	1.04622	952,310	12.80	0.00	0	3f
R2035	On	02/02/2023	Bond Future	10.64	Put			5,769.67000	5.76967	6,013,300	12.80	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			237.72000	0.23772	208,140	12.42	0.00	0	5f
R2035	On	02/02/2023	Bond Future	9.81	Put			10,270.19000	10.27019	10,578,150	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			257.22000	0.25722	225,640	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			10,023.73000	10.02373	10,329,690	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,471.61000	1.47161	1,352,770	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,798.96000	4.79896	5,017,660	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			585.74000	0.58574	524,480	12.48	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.30	Put			7,431.57000	7.43157	7,707,850	12.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			982.51000	0.98251	892,720	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,951.99000	5.95199	6,199,740	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			1,897.99000	1.89799	1,757,760	13.30	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			4,095.48000	4.09548	4,292,790	13.30	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.66	Call			1,079.07000	1.07907	983,080	12.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,679.87000	5.67987	5,921,420	12.82	0.00	0	5f
R2035	On	02/02/2023	Bond Future	10.86	Call			1,451.03000	1.45103	1,333,310	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,838.43000	4.83843	5,058,250	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Call			9,820.26000	9.82026	9,517,600	16.30	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			530.51000	0.53051	565,390	16.30	0.00	0	9f
R2035	On	02/02/2023	Bond Future	10.88	Call			1,492.55000	1.49255	1,372,590	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,759.91000	4.75991	4,977,490	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			1,873.94000	1.87394	1,734,840	13.29	0.00	0	9f
R2035	On	02/02/2023	Bond Future	11.05	Put			4,130.38000	4.13038	4,328,820	13.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			4,624.16000	4.62416	4,394,040	14.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,852.28000	1.85228	1,959,700	14.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			4,771.61000	4.77161	4,538,140	14.58	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,783.74000	1.78374	1,887,810	14.58	0.00	0	3f
R2035	On	04/05/2023	Bond Future	10.42	Put			7,940.17000	7.94017	8,089,330	12.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			1,424.08000	1.42408	1,361,970	13.00	0.00	0	3f

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	10.60	Put		7.11285000	7.11285	7,253,110	13.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,824.50000	4.82450	4,933,070	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,722.00000	2.72200	2,627,670	13.62	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,792.43000	4.79243	4,900,470	13.62	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		547.58000	0.54758	517,140	12.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,987.77000	10.98777	11,159,700	12.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,142.39000	1.14239	1,089,180	12.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	12.46	Put		2,009.99000	2.00999	2,062,610	15.20	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,477.91000	9.47791	9,308,150	16.11	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,199.81000	1.19981	1,232,420	16.11	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,620.80000	2.62080	2,528,580	13.58	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,922.05000	4.92205	5,032,200	13.58	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,696.45000	2.69645	2,602,650	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,747.42000	2.74742	2,652,560	13.64	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,760.28000	4.76028	4,867,790	13.64	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,726.96000	6.72696	6,577,210	15.20	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		4,993.71000	4.99371	4,938,650	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,493.16000	3.49316	3,521,860	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,025.44000	5.02544	4,970,210	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,471.86000	3.47186	3,500,390	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		4,962.38000	4.96238	4,907,480	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,514.91000	3.51491	3,543,770	13.21	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,808.11000	5.80811	5,797,520	12.53	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,369.75000	3.36975	3,368,550	12.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		5,776.94000	5.77694	5,766,360	12.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,394.53000	3.39453	3,393,340	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		5,746.25000	5.74625	5,735,680	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,345.41000	3.34541	3,344,200	12.53	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	181,12
R2037	On	03/11/2022	Bond Future			11.48901	81.57232	11.43263	81.90273	13.87	0.00	0	65,20
R2037	On	02/02/2023	Bond Future			11.62324	78.82652	11.57352	79.11204	15.27	382,308,622.00	4,850	76,20
R2037	On	04/05/2023	Bond Future			11.73670	80.45461	11.70888	80.61150	14.67	0.00	0	
R2037	On	03/08/2023	Bond Future			11.85378	77.87917	11.84591	77.92272	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future			11.97735	79.45301	11.98558	79.40831	13.57	0.00	0	
Total R2037 Future											382,308,622.00	4,850	141,44
R2037	On	03/11/2022	Bond Future	11.30	Call		1,246.61000	1.24661	1,091,810	13.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,031.95000	2.03195	2,207,560	13.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,273.45000	1.27345	1,116,630	13.98	0.00	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	11.31	Put		1,999.18000	1.99918	2,172,770	13.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,300.51000	1.30051	1,141,660	13.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,966.70000	1.96670	2,138,260	13.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		1,600.14000	1.60014	1,493,430	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,823.50000	4.82350	5,002,310	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,622.10000	1.62210	1,514,440	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,784.42000	4.78442	4,962,280	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,644.41000	1.64441	1,535,790	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,745.76000	4.74576	4,922,660	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,757.83000	1.75783	1,644,450	15.04	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		4,555.31000	4.55531	4,727,450	15.04	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,361.62000	4.36162	4,172,140	16.42	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		2,126.73000	2.12673	2,222,770	16.42	0.00	0	6:
R2037	On	04/05/2023	Bond Future	11.03	Put		5,991.42000	5.99142	6,086,130	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,007.93000	5.00793	5,091,280	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,673.01000	2.67301	2,599,050	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,974.32000	4.97432	5,057,250	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		2,698.49000	2.69849	2,624,110	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,940.90000	4.94090	5,023,410	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,015.05000	2.01505	1,952,870	14.11	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Call		4,006.34000	4.00634	3,913,720	15.04	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		3,606.18000	3.60618	3,670,450	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,153.01000	11.15301	11,013,340	17.40	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		868.26000	0.86826	885,480	17.40	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		2,647.66000	2.64766	2,574,120	14.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,136.16000	5.13616	5,104,070	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,640.46000	3.64046	3,651,920	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,167.93000	5.16793	5,135,750	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,618.46000	3.61846	3,629,830	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,200.04000	5.20004	5,167,790	15.17	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,596.86000	3.59686	3,608,160	15.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,798.99000	5.79899	5,768,900	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,442.89000	3.44289	3,457,330	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,861.83000	5.86183	5,831,570	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,468.33000	3.46833	3,482,860	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,830.50000	5.83050	5,800,330	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,493.53000	3.49353	3,508,140	13.40	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											382,308,622.00	4,850	143,92

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		11.57148	83.39144	11.50981	83.78003		14.71	0.00	0	52,28
R2040	On	02/02/2023	Bond Future		11.70168	80.42895	11.64606	80.77257		16.23	0.00	0	64,54
R2040	On	04/05/2023	Bond Future		11.81171	82.09033	11.77658	82.30363		15.60	0.00	0	
R2040	On	03/08/2023	Bond Future		11.92503	79.29876	11.90848	79.39744		15.35	0.00	0	
R2040	On	02/11/2023	Bond Future		12.04400	80.90126	12.04232	80.91110		14.47	0.00	0	
Total R2040 Future											0.00	0	116,82
R2040	On	03/11/2022	Bond Future	10.10	Call		12.46000	0.01246	8,340	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.10	Put		9,753.99000	9.75399	10,138,460	13.25	0.00	0	
R2040	On	03/11/2022	Bond Future	10.60	Call		133.24000	0.13324	101,100	13.67	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	10.60	Put		6,222.56000	6.22256	6,579,010	13.67	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		196.29000	0.19629	152,210	13.80	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.30	Put		2,504.43000	2.50443	2,730,190	14.80	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,103.12000	2.10312	2,303,100	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		281.75000	0.28175	223,030	13.94	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Put		4,973.02000	4.97302	5,302,890	13.94	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		917.26000	0.91726	777,770	14.62	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.20	Put		2,914.47000	2.91447	3,163,570	14.62	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		1,160.20000	1.16020	997,370	14.80	0.00	0	1,60
R2040	On	03/11/2022	Bond Future	12.52	Put		246.19000	0.24619	277,450	17.03	0.00	0	1,07
R2040	On	03/11/2022	Bond Future	11.39	Call		1,408.92000	1.40892	1,224,980	14.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,172.29000	2.17229	2,376,940	14.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,438.21000	1.43821	1,251,940	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,137.44000	2.13744	2,339,760	14.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,467.96000	1.46796	1,279,350	15.01	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Put		5,582.23000	5.58223	5,926,740	13.80	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,749.90000	1.74990	1,540,630	15.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Put		1,811.99000	1.81199	1,991,310	15.17	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call		3,734.97000	3.73497	3,430,970	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Put		725.32000	0.72532	809,910	16.10	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		6,259.54000	6.25954	5,902,210	17.03	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		369.27000	0.36927	328,740	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,322.49000	10.32249	10,625,580	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		390.45000	0.39045	348,030	14.88	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		10,121.40000	10.12140	10,422,600	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,326.11000	1.32611	1,219,140	15.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,963.66000	5.96366	6,200,310	15.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,385.56000	1.38556	1,275,290	15.42	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		5,820.56000	5.82056	6,053,910	15.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,690.96000	1.69096	1,564,850	15.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.10	Put		5,190.53000	5.19053	5,408,040	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,714.38000	1.71438	1,587,130	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,147.74000	5.14774	5,364,110	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,737.81000	1.73781	1,609,420	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,105.05000	5.10505	5,320,280	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		1,908.09000	1.90809	1,771,640	15.74	0.00	0	62
R2040	On	02/02/2023	Bond Future	11.19	Put		4,814.72000	4.81472	5,021,890	15.74	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Call		4,762.53000	4.76253	4,533,300	17.19	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		2,200.66000	2.20066	2,315,050	17.19	0.00	0	62
R2040	On	02/02/2023	Bond Future	12.24	Call		5,432.00000	5.43200	5,188,440	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,878.86000	1.87886	1,978,920	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		5,552.98000	5.55298	5,307,040	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,826.99000	1.82699	1,924,670	17.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,511.34000	11.51134	11,687,460	14.53	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		8,249.25000	8.24925	8,399,730	14.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,825.26000	1.82526	1,752,150	14.90	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		7,314.86000	7.31486	7,455,050	14.90	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,022.75000	3.02275	2,922,110	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,302.87000	5.30287	5,415,530	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		722.17000	0.72217	684,990	14.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		5,267.36000	5.26736	5,379,480	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,078.96000	3.07896	2,977,220	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,232.07000	5.23207	5,343,630	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,222.22000	3.22222	3,117,720	15.57	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		5,059.15000	5.05915	5,167,950	15.57	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,462.84000	1.46284	1,400,020	14.73	0.00	0	48
R2040	On	04/05/2023	Bond Future	12.78	Call		7,826.31000	7.82631	7,664,080	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,070.10000	2.07010	2,121,170	17.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		10,547.04000	10.54704	10,366,810	18.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,306.79000	1.30679	1,339,860	18.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		3,050.79000	3.05079	2,949,610	15.49	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		5,589.58000	5.58958	5,524,360	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,821.65000	3.82165	3,855,110	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		5,623.93000	5.62393	5,558,520	15.94	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,798.44000	3.79844	3,831,710	15.94	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		5,658.35000	5.65835	5,592,760	15.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,775.36000	3.77536	3,808,450	15.95	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,410.82000	6.41082	6,410,350	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		3,697.11000	3.69711	3,686,860	14.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,480.11000	6.48011	6,479,700	14.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/11/2023	Bond Future	11.59	Call			3,724.19000	3.72419	3,713,910	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			6,445.38000	6.44538	6,444,940	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			3,751.36000	3.75136	3,741,050	14.32	0.00	0	
Total R2040 Option												0.00	0	11,46
Total For R2040												0.00	0	128,28
R2044	On	03/11/2022	Bond Future			11.56216	80.26238	11.50026	80.65991		15.60	0.00	0	73,48
R2044	On	02/02/2023	Bond Future			11.68473	77.36716	11.62844	77.72185		17.24	0.00	0	31,7
R2044	On	04/05/2023	Bond Future			11.78788	78.96536	11.75081	79.19514		16.59	0.00	0	
R2044	On	03/08/2023	Bond Future			11.89380	76.23363	11.87410	76.35366		16.34	0.00	0	
R2044	On	02/11/2023	Bond Future			12.00465	77.77422	11.99880	77.80927		15.42	0.00	0	
Total R2044 Future												0.00	0	105,17
R2044	On	03/11/2022	Bond Future	10.10	Call			12.81000	0.01281	8,570	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Put			9,988.00000	9.98800	10,381,290	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			139.79000	0.13979	106,150	14.51	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put			6,324.93000	6.32493	6,688,820	14.51	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			295.86000	0.29586	234,420	14.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,182.29000	2.18229	2,389,210	15.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			1,495.94000	1.49594	1,302,950	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,147.05000	2.14705	2,351,590	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			5,038.78000	5.03878	5,374,870	14.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			1,526.59000	1.52659	1,331,210	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,112.35000	2.11235	2,314,500	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,208.81000	1.20881	1,039,820	15.70	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put			2,518.39000	2.51839	2,746,930	15.70	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			1,465.74000	1.46574	1,275,130	15.88	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call			4,649.58000	4.64958	4,417,640	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			2,357.64000	2.35764	2,480,390	18.14	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call			1,865.76000	1.86576	1,728,650	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			5,061.11000	5.06111	5,278,690	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			1,890.85000	1.89085	1,752,540	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			5,018.60000	5.01860	5,234,980	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			1,915.94000	1.91594	1,776,450	16.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,976.18000	4.97618	5,191,380	16.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,256.73000	5.25673	5,375,610	16.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			4,220.45000	4.22045	4,091,190	16.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			4,225.48000	4.22548	4,326,000	16.96	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.41	Call			3,161.02000	3.16102	3,051,310	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			5,328.48000	5.32848	5,448,550	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call			5,082.31000	5.08231	4,939,900	17.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	12.00	Put		3,559.52000	3.55952	3,646,890	17.35	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		3,190.07000	3.19007	3,079,770	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,292.49000	5.29249	5,411,970	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,219.26000	3.21926	3,108,360	16.49	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		5,683.61000	5.68361	5,605,650	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,913.51000	3.91351	3,955,580	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		5,614.07000	5.61407	5,536,570	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,961.43000	3.96143	4,003,960	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		5,648.81000	5.64881	5,571,080	16.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,937.40000	3.93740	3,979,700	16.89	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,549.20000	6.54920	6,562,530	15.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,868.88000	3.86888	3,847,080	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,513.78000	6.51378	6,527,030	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,812.82000	3.81282	3,791,170	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,584.81000	6.58481	6,598,210	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,840.80000	3.84080	3,819,080	15.22	0.00	0	
Total R2044 Option											0.00	0	16,03
Total For R2044											0.00	0	121,20
R2048	On	03/11/2022	Bond Future			11.48318	79.24778	11.42109	79.65838	16.21	101,912,645.08	1,286	248,8
R2048	On	02/02/2023	Bond Future			11.59851	80.75167	11.54177	81.12002	16.97	0.00	0	
R2048	On	04/05/2023	Bond Future			11.69496	77.95494	11.65674	78.19910	17.25	0.00	0	
R2048	On	03/08/2023	Bond Future			11.79455	79.54772	11.77298	79.68324	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future			11.90047	76.73369	11.89224	76.78454	16.05	0.00	0	
Total R2048 Future											101,912,645.08	1,286	248,81
R2048	On	03/11/2022	Bond Future	10.00	Call		11.04000	0.01104	7,300	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		10,552.98000	10.55298	10,959,840	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		186.52000	0.18652	143,350	15.07	0.00	0	9
R2048	On	03/11/2022	Bond Future	10.60	Put		5,994.65000	5.99465	6,362,080	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		270.53000	0.27053	212,380	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		5,331.75000	5.33175	5,684,200	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		1,513.70000	1.51370	1,315,230	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,190.43000	2.19043	2,402,560	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		3,832.66000	3.83266	3,512,690	17.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		761.41000	0.76141	852,040	17.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		1,164.83000	1.16483	996,520	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		2,658.32000	2.65832	2,900,610	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		1,451.84000	1.45184	1,258,370	16.31	0.00	0	9
R2048	On	03/11/2022	Bond Future	11.30	Put		2,263.67000	2.26367	2,480,800	16.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		1,482.65000	1.48265	1,286,680	16.33	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	Op Intere
R2048	On	03/11/2022	Bond Future	11.31	Put		2,226.88000	2.22688	2,441,510	16.33	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,080.49000	2.08049	1,931,770	16.72	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		5,057.40000	5.05740	5,277,030	16.72	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		1,973.61000	1.97361	1,829,830	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		5,229.94000	5.22994	5,454,510	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,000.05000	2.00005	1,855,030	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		5,186.36000	5.18636	5,409,690	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,026.67000	2.02667	1,880,420	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		5,143.08000	5.14308	5,365,180	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		690.88000	0.69088	622,580	15.75	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		8,812.01000	8.81201	9,112,060	15.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,311.73000	3.31173	3,193,490	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,321.90000	5.32190	5,447,820	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,251.41000	3.25141	3,134,460	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,395.85000	5.39585	5,523,060	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,281.38000	3.28138	3,163,780	17.02	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,358.64000	5.35864	5,485,200	17.02	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,054.58000	6.05458	5,966,280	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,984.81000	3.98481	4,032,030	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		5,982.53000	5.98253	5,894,730	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,032.79000	4.03279	4,080,510	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,018.52000	6.01852	5,930,480	16.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		4,008.72000	4.00872	4,056,200	16.91	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,009.36000	4.00936	3,980,060	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,569.98000	6.56998	6,591,530	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		3,952.01000	3.95201	3,922,930	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,643.92000	6.64392	6,665,690	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,980.64000	3.98064	3,951,450	15.75	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,606.86000	6.60686	6,628,520	15.75	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											101,912,645.08	1,286	256,11
R209	On	03/11/2022	Bond Future			11.34364	65.99716	11.27684	66.33564	14.65	0.00	0	19,0
R209	On	02/02/2023	Bond Future			11.46857	67.21886	11.40765	67.52215	15.33	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.57057	65.45099	11.53009	65.64933	15.44	0.00	0	1,20
R209	On	03/08/2023	Bond Future			11.67118	66.81992	11.64901	66.92687	14.40	0.00	0	
R209	On	02/11/2023	Bond Future			11.78653	65.01903	11.77937	65.05300	14.23	0.00	0	
Total R209 Future											0.00	0	22,30
R209	On	03/11/2022	Bond Future	9.25	Call		0.24000	0.00024	0,130	13.24	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		11,551.13000	11.55113	11,889,500	13.24	0.00	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		1.18000	0.00118	0,690	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		9,982.56000	9.98256	10,320,550	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		17.79000	0.01779	11,880	13.19	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	10.00	Put		6,988.90000	6.98890	7,321,470	13.19	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	12.00	Call		3,881.13000	3.88113	3,590,770	16.49	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		344.45000	0.34445	392,570	16.49	0.00	0	7,7!
R209	On	03/11/2022	Bond Future	11.02	Call		815.84000	0.81584	686,440	14.69	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,140.52000	2.14052	2,349,600	14.69	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		835.40000	0.83540	703,950	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,107.80000	2.10780	2,314,830	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,064.04000	2.06404	1,840,280	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		942.85000	0.94285	1,057,570	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		169.91000	0.16991	129,600	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,293.66000	4.29366	4,591,830	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		777.59000	0.77759	652,270	14.65	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		2,206.99000	2.20699	2,420,150	14.65	0.00	0	6,0!
R209	On	03/11/2022	Bond Future	11.01	Call		796.57000	0.79657	669,210	14.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,173.58000	2.17358	2,384,700	14.67	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,210.38000	1.21038	1,107,670	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,347.10000	4.34710	4,547,680	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,175.70000	1.17570	1,074,990	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,419.21000	4.41921	4,621,790	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,193.04000	1.19304	1,091,330	14.66	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,383.12000	4.38312	4,584,700	14.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,159.53000	6.15953	6,010,090	17.23	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,632.37000	1.63237	1,681,270	17.23	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	11.09	Call		2,211.19000	2.21119	2,123,230	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,423.35000	4.42335	4,533,730	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,232.82000	2.23282	2,144,340	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,393.55000	4.39355	4,503,410	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,254.56000	2.25456	2,165,550	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,363.93000	4.36393	4,473,260	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		616.14000	0.61614	580,250	14.38	0.00	0	7,5!
R209	On	04/05/2023	Bond Future	10.00	Put		8,776.83000	8.77683	8,939,280	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,021.06000	2.02106	1,937,850	15.11	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		4,698.50000	4.69850	4,813,630	15.11	0.00	0	7,5!
R209	On	03/08/2023	Bond Future	11.95	Call		4,437.76000	4.43776	4,369,300	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		3,006.51000	3.00651	3,045,000	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,382.05000	4.38205	4,314,010	14.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		3,044.52000	3.04452	3,083,430	14.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.94	Call		4,409.88000	4.40988	4,341,620	14.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		3,025.46000	3.02546	3,064,150	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,972.11000	2.97211	2,952,320	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		5,055.23000	5.05523	5,069,410	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,928.40000	2.92840	2,908,760	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		5,110.81000	5.11081	5,125,140	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,950.22000	2.95022	2,930,500	14.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		5,082.96000	5.08296	5,097,210	14.07	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											0.00	0	78,30
R210	On	03/11/2022	Bond Future			230.65830	230.65830	229.60973	229.60973		0.00	0	7
R210	On	02/02/2023	Bond Future			234.98467	234.98467	233.77295	233.77295		0.00	0	30
R210	On	04/05/2023	Bond Future			236.75648	236.75648	235.13012	235.13012		0.00	0	
R210	On	03/08/2023	Bond Future			241.75518	241.75518	239.75454	239.75454		0.00	0	
R210	On	02/11/2023	Bond Future			243.45784	243.45784	241.14067	241.14067		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			10.94078	80.15701	10.87501	80.46081	10.79	3,927,693.49	49	33,96
R213	On	02/02/2023	Bond Future			11.09408	81.64082	11.03643	81.89998	11.08	0.00	0	
R213	On	04/05/2023	Bond Future			11.21148	79.76953	11.18168	79.90020	10.96	0.00	0	
R213	On	03/08/2023	Bond Future			11.33113	81.43724	11.32707	81.45459	10.06	0.00	0	
R213	On	02/11/2023	Bond Future			11.47758	79.53028	11.49504	79.45770	9.74	0.00	0	
Total R213 Future											3,927,693.49	49	33,96
R213	On	03/11/2022	Bond Future	9.13	Call			0.09000	0.00009	0,050	8.07	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,635.90000	8.63590	8,939,660	8.07	0	
R213	On	03/11/2022	Bond Future	9.19	Call			0.15000	0.00015	0,070	8.05	0	4
R213	On	03/11/2022	Bond Future	9.19	Put			8,319.69000	8.31969	8,623,410	8.05	0	
R213	On	03/11/2022	Bond Future	9.84	Call			27.67000	0.02767	18,620	8.94	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,745.50000	2.74550	2,978,620	10.44	0	20
R213	On	03/11/2022	Bond Future	10.40	Put			2,639.29000	2.63929	2,867,200	10.52	0	
R213	On	03/11/2022	Bond Future	9.98	Call			66.16000	0.06616	47,340	9.36	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,353.12000	4.35312	4,638,100	9.36	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			183.58000	0.18358	141,030	9.95	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,438.56000	3.43856	3,699,810	9.95	0	4
R213	On	03/11/2022	Bond Future	10.37	Call			362.15000	0.36215	291,470	10.44	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,011.78000	5.01178	5,306,530	8.94	0	4
R213	On	03/11/2022	Bond Future	10.38	Call			374.52000	0.37452	302,120	10.47	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,709.79000	2.70979	2,941,190	10.47	0	
R213	On	03/11/2022	Bond Future	10.39	Call			387.16000	0.38716	313,020	10.50	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	10.39	Put		2,674.39000	2.67439	2,904,050	10.50	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		400.07000	0.40007	324,180	10.52	0.00	0	
R213	On	02/02/2023	Bond Future	9.16	Call		128.95000	0.12895	112,600	10.70	0.00	0	41
R213	On	02/02/2023	Bond Future	9.16	Put		9,192.41000	9.19241	9,435,220	10.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		559.32000	0.55932	504,930	10.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,361.62000	5.36162	5,566,390	10.54	0.00	0	41
R213	On	02/02/2023	Bond Future	10.21	Call		769.38000	0.76938	700,480	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,607.34000	4.60734	4,797,600	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		781.25000	0.78125	711,590	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,571.36000	4.57136	4,760,860	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		793.10000	0.79310	722,660	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,535.40000	4.53540	4,724,120	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		951.49000	0.95149	871,370	10.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,122.80000	4.12280	4,301,840	10.73	0.00	0	41
R213	On	02/02/2023	Bond Future	10.43	Call		1,068.65000	1.06865	981,850	10.79	0.00	0	91
R213	On	02/02/2023	Bond Future	10.43	Put		3,862.08000	3.86208	4,034,440	10.79	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,746.11000	5.74611	5,532,660	12.72	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		720.37000	0.72037	766,080	12.72	0.00	0	91
R213	On	04/05/2023	Bond Future	10.73	Put		3,856.47000	3.85647	3,929,560	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,860.26000	1.86026	1,802,320	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,829.86000	3.82986	3,902,590	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,878.81000	1.87881	1,820,520	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,803.12000	3.80312	3,875,500	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,841.56000	1.84156	1,783,980	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		3,829.01000	3.82901	3,814,000	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		2,631.58000	2.63158	2,633,920	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,854.64000	3.85464	3,839,600	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		2,615.31000	2.61531	2,617,620	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,880.03000	3.88003	3,864,960	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		2,598.84000	2.59884	2,601,120	10.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		4,090.66000	4.09066	4,046,630	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,515.77000	2.51577	2,544,020	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		4,136.16000	4.13616	4,091,830	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,535.59000	2.53559	2,563,990	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		4,113.36000	4.11336	4,069,180	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,555.48000	2.55548	2,584,030	9.64	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											3,927,693.49	49	39,24
R214	On	03/11/2022	Bond Future			11.48600	63.42541	11.42402	63.75301	16.10	5,074,032.80	80	25,36

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			11.60710	64.59954	11.55054	64.89336		16.87		0.00	0	64,56
R214	On	04/05/2023			11.70099	62.63116	11.66307	62.82540		17.08		0.00	0	
R214	On	03/08/2023			11.79489	63.94085	11.77371	64.04782		15.95		0.00	0	
R214	On	02/11/2023			11.90419	61.93403	11.89643	61.97262		15.87		0.00	0	
Total R214 Future											5,074,032.80	80	89,86	
R214	On	03/11/2022	11.34	Call			1,245.87000	1.24587	1,084,290	16.28		0.00	0	
R214	On	03/11/2022	11.34	Put			1,694.29000	1.69429	1,860,310	16.28		0.00	0	
R214	On	03/11/2022	11.35	Call			1,271.40000	1.27140	1,107,830	16.30		0.00	0	
R214	On	03/11/2022	11.35	Put			1,666.19000	1.66619	1,830,220	16.30		0.00	0	
R214	On	03/11/2022	11.36	Call			1,297.31000	1.29731	1,131,750	16.33		0.00	0	
R214	On	03/11/2022	11.36	Put			1,638.53000	1.63853	1,800,570	16.33		0.00	0	
R214	On	02/02/2023	11.09	Call			1,615.50000	1.61550	1,498,800	16.61		0.00	0	
R214	On	02/02/2023	11.09	Put			4,091.32000	4.09132	4,268,440	16.61		0.00	0	
R214	On	02/02/2023	11.07	Call			1,573.63000	1.57363	1,458,890	16.58		0.00	0	
R214	On	02/02/2023	11.07	Put			4,160.43000	4.16043	4,339,510	16.58		0.00	0	
R214	On	02/02/2023	11.08	Call			1,594.49000	1.59449	1,478,770	16.59		0.00	0	
R214	On	02/02/2023	11.08	Put			4,125.77000	4.12577	4,303,870	16.59		0.00	0	
R214	On	04/05/2023	11.37	Put			4,199.24000	4.19924	4,298,840	16.89		0.00	0	
R214	On	04/05/2023	11.38	Call			2,689.65000	2.68965	2,594,500	16.91		0.00	0	
R214	On	04/05/2023	11.38	Put			4,170.38000	4.17038	4,269,470	16.91		0.00	0	
R214	On	04/05/2023	11.36	Call			2,641.04000	2.64104	2,546,900	16.88		0.00	0	
R214	On	04/05/2023	11.36	Put			4,228.48000	4.22848	4,328,580	16.88		0.00	0	
R214	On	04/05/2023	11.37	Call			2,665.19000	2.66519	2,570,550	16.89		0.00	0	
R214	On	03/08/2023	12.15	Call			4,947.24000	4.94724	4,876,650	16.82		0.00	0	
R214	On	03/08/2023	12.15	Put			3,089.42000	3.08942	3,125,800	16.82		0.00	0	
R214	On	03/08/2023	12.16	Call			4,976.67000	4.97667	4,905,890	16.83		0.00	0	
R214	On	03/08/2023	12.16	Put			3,070.69000	3.07069	3,106,880	16.83		0.00	0	
R214	On	03/08/2023	12.14	Call			4,917.85000	4.91785	4,847,460	16.81		0.00	0	
R214	On	03/08/2023	12.14	Put			3,108.26000	3.10826	3,144,840	16.81		0.00	0	
R214	On	02/11/2023	11.45	Put			5,380.52000	5.38052	5,397,040	15.54		0.00	0	
R214	On	02/11/2023	11.46	Call			3,117.27000	3.11727	3,095,110	15.55		0.00	0	
R214	On	02/11/2023	11.46	Put			5,350.58000	5.35058	5,367,010	15.55		0.00	0	
R214	On	02/11/2023	11.47	Call			3,139.80000	3.13980	3,117,560	15.56		0.00	0	
R214	On	02/11/2023	11.47	Put			5,320.52000	5.32052	5,336,870	15.56		0.00	0	
R214	On	02/11/2023	11.45	Call			3,094.56000	3.09456	3,072,490	15.54		0.00	0	
Total R214 Option											0.00	0		
Total For R214											5,074,032.80	80	89,86	
Total for Bond											506,512,901.13	6,407	1,488,25	
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			822.92700	822.92700	825.98600	825.98600				57,604,890.00	7	8;
GOVI On 02/02/2023 GOVI			838.13800	838.13800	840.74000	840.74000				0.00	0	

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		855.37200	855.37200	856.63200	856.63200			0.00	0	
GOVI	On	03/08/2023	GOVI		873.22400	873.22400	873.27500	873.27500			0.00	0	
GOVI	On	02/11/2023	GOVI		890.87800	890.87800	889.92600	889.92600			0.00	0	
Total GOVI Future											57,604,890.00	7	87
GOVI	On	03/11/2022	GOVI	820.41	Call		55,760.00000	5.57600	25,170,000		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		55,660.00000	5.56600	25,070,000		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		55,560.00000	5.55600	24,970,000		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	850.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		101,000.00000	10.10000	127,020,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		100,800.00000	10.08000	126,820,000		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		100,900.00000	10.09000	126,920,000		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		37,520.00000	3.75200	24,920,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		37,720.00000	3.77200	25,120,000		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		37,620.00000	3.76200	25,020,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call		360,550.00000	36.05500	360,040,000		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		360,450.00000	36.04500	359,940,000		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		360,650.00000	36.06500	360,140,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		41,160.00000	4.11600	50,680,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		41,060.00000	4.10600	50,580,000		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		41,260.00000	4.12600	50,780,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											57,604,890.00	7	87
Total for GOVI											57,604,890.00	7	87
AL37	On	03/11/2022	Index Future		825.80800	825.80800	826.80200	826.80200			0.00	0	
AL37	On	02/02/2023	Index Future		841.07200	841.07200	841.57000	841.57000			0.00	0	

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			858.36600	858.36600	857.47800	857.47800			0.00	0	
AL37	On	03/08/2023	Index Future			876.28000	876.28000	874.13800	874.13800			0.00	0	
AL37	On	02/11/2023	Index Future			893.99600	893.99600	890.80500	890.80500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			948.65700	948.65700	952.10300	952.10300			0.00	0	
AL7T	On	02/02/2023	Index Future			966.19200	966.19200	969.10900	969.10900			0.00	0	
AL7T	On	04/05/2023	Index Future			986.05900	986.05900	987.42800	987.42800			0.00	0	
AL7T	On	03/08/2023	Index Future			1,006.63800	1,006.63800	1,006.61100	1,006.61100			0.00	0	
AL7T	On	02/11/2023	Index Future			1,026.98900	1,026.98900	1,025.80500	1,025.80500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			834.62800	834.62800	837.70800	837.70800			0.00	0	12
ALBI	On	02/02/2023	Index Future			850.05500	850.05500	852.67100	852.67100			0.00	0	
ALBI	On	04/05/2023	Index Future			867.53300	867.53300	868.78900	868.78900			0.00	0	
ALBI	On	03/08/2023	Index Future			885.63900	885.63900	885.66800	885.66800			0.00	0	
ALBI	On	02/11/2023	Index Future			903.54400	903.54400	902.55500	902.55500			0.00	0	
Total ALBI Future												0.00	0	12
Total For ALBI												0.00	0	12
IGOV	On	03/11/2022	Index Future			324.52000	324.52000	324.47100	324.47100			0.00	0	70
IGOV	On	02/02/2023	Index Future			330.59800	330.59800	330.34600	330.34600			0.00	0	
IGOV	On	04/05/2023	Index Future			337.47300	337.47300	336.66900	336.66900			0.00	0	
IGOV	On	03/08/2023	Index Future			344.59300	344.59300	343.28600	343.28600			0.00	0	
IGOV	On	02/11/2023	Index Future			351.63400	351.63400	349.90600	349.90600			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	82
JIBAR f	On	21/09/2022	Jibar Future			5.93500	94.06500	5.90500	94.09500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.65500	93.34500	6.64500	93.35500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.81000	93.19000	6.76000	93.24000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.49500	92.50500	7.45500	92.54500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.61000	92.39000	7.56000	92.44000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			8.07000	91.93000	8.03000	91.97000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			8.19000	91.81000	8.10000	91.90000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.41500	91.58500	8.36500	91.63500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.46500	91.53500	8.41500	91.58500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.47000	91.53000	8.42000	91.58000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.46000	91.54000	8.41000	91.59000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 19/06/2024 Jibar Future			8.44500	91.55500	8.39500	91.60500				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 :										564,117,791.13	6,414	1,490,41
ABCPI3 On 07/12/2023 Spot Bond			2.44700	329.81109	2.44700	329.67277				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.16403				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.72024				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.14000	100.70804	10.14000	100.68083				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.00000	87.94765	12.00000	87.91965				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.44635				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.01619				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.95488				0.00	0	6,490,000,00
Total ABFN16 SPOT										0.00	0	6,490,000,00
Total For ABFN16										0.00	0	6,490,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.70086				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.77477				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	102.87113				0.00	400,000,000	200,000,00
Total ABFN23 SPOT										0.00	400,000,000	200,000,00
Total For ABFN23										0.00	400,000,000	200,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.24961				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.54493				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.90109				0.00	480,000,000	240,000,00
Total ABFN28 SPOT										0.00	480,000,000	240,000,00
Total For ABFN28										0.00	480,000,000	240,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.05236				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.32697				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.95223				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.32336				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.12744				0.00	800,000,000	400,000,00
Total ABFN35 SPOT										0.00	800,000,000	400,000,00
Total For ABFN35										0.00	800,000,000	400,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.48178				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.04308				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.26627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.10524				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.74419				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.15726				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.18394				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.20304				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.92582				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.60315				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.52809				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	99.90014				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.67590				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.72202				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

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 30/03/2031 Spot Bond					0.00000	99.69211				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.71722				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.73568				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.75112				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	99.91006				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.09711				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.90525				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.88762				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.53014				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.40225				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.86957				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.81692				0.00	0	
Total ABJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.85000	6.85000	6.85000	154.43465				0.00	0	100,000,00
Total ABKI04 SPOT										0.00	0	100,000,00
Total For ABKI04										0.00	0	100,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	47.41354	100.00000	47.29075				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	164.47238				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.41000	3.41000	3.41000	218.94491				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	237.84756				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	100.14087				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.05500	9.05500	9.05500	107.64038				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.09000	103.89363	7.09000	103.87365				0.00	0	5,150,000,00
Total ABS15 SPOT										0.00	0	5,150,000,00
Total For ABS15										0.00	0	5,150,000,00
ABS16 On 11/11/2025 Spot Bond			8.74500	108.22978	8.74500	108.20461				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.46500	108.54907	9.46500	108.52180				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.53000	102.12424	7.53000	102.10372				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.51000	97.98398	9.51000	97.95883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.69521	100.00000	12.66680				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.57000	329.34425	2.57000	329.20503				0.00	0	10,000,00
Total ABSI2 SPOT										0.00	0	10,000,00
Total For ABSI2										0.00	0	10,000,00
ABX01 On 10/07/2024 Spot Bond			11.93000	11.93000	11.93000	100.58269				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.04304				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.04200				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.04319				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.04319				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	198.13896				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL204 On 14/02/2023 Spot Bond					0.00000	200.69824				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.04054				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.55943				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.63254				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.84153				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.58695				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.61835				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.30280				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.12576				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.85786				0.00	0	757,300,00
Total AGT01 SPOT										0.00	0	757,300,00
Total For AGT01										0.00	0	757,300,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.70103				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.77777				0.00	0	
Total AGT03 SPOT										0.00	0	

Contract Details	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	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.39829				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.14924				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.18504				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.35500	96.26870	9.35500	96.24479				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.23899				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.41872				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.64320				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.05477				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.62257				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.08500	101.53281	9.08500	101.50830				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.59317				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.64776				0.00	0	

Contract 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	100.68132				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.25759				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.14577				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.59507				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.64764				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.68118				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.91535				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.74048				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.81642				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.66440				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.65182				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	100.69793				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.68201				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.40970				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.94034				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.25000	106.02762	9.25000	106.00143				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	102.08097	9.80000	102.05444				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.86000	89.44075	12.86000	89.41046				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.59000	199.22862	5.59000	199.12830				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.91857				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.25935				0.00	0	945,600,00
Total APF09 SPOT										0.00	0	945,600,00
Total For APF09										0.00	0	945,600,00
APF14 On 22/09/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.10140				0.00	0	
Total APF16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.73030				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.12000	252.92980	5.12000	252.80561				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.73000	218.56572	5.73000	218.45487				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.28000	209.59355	4.28000	209.49534				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.11000	116.62248	5.11000	116.56534				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.01700				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.04596				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.03604				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.79693				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.65782				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.64608				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.18175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.91934				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.04022				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.61437				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.32500	4.32500	4.32500	114.52139				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.27500	5.27500	5.27500	103.54295				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.17912				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.20137				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.91722				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.56124				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.22000	115.07895	5.22000	115.02224				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.04070				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	

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	99.63899				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.18357				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.03936				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.03936				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.47418				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.21917				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.19926				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.64193				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.12080				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.13595				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.13595				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.20529				0.00	0	
Total ASN386 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.38029				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.60570				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.01493				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.03877				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.04410				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.33513				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.11708				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.02363				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.35920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.21261				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	101.13358				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.14259				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	101.22964				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.39500	11.39500	11.39500	99.81514				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	101.04744				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.17825				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.69187				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.16326				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	115.82200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.18000	11.18000	11.18000	99.48412				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

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 01/09/2025 Spot Bond					0.00000	100.64381				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.13874				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.13874				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.04509				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.75000	96.44226	10.75000	96.41467				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.93000	96.13423	9.93000	96.10878				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.48000	95.00559	10.48000	94.97907				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.48000	95.00559	10.48000	94.97907				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.10000	101.31440	9.10000	101.28990				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.59077	11.05000	101.56109				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.58372	11.00000	101.55416				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.51301	10.50000	101.48479				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN532										0.00	0	
ASN53! On 31/01/2024 Spot Bond			10.50000	101.51301	10.50000	101.48479				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54! On 02/04/2026 Spot Bond					0.00000	99.76020				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54! On 31/01/2030 Spot Bond					0.00000	101.08586				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54! On 28/11/2022 Spot Bond					0.00000	100.63098				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54! On 31/07/2023 Spot Bond			11.09000	101.13715	11.09000	101.10749				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55! On 31/01/2024 Spot Bond			11.18000	100.20563	11.18000	100.60784				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55! On 31/01/2024 Spot Bond			11.04000	100.91812	11.04000	100.88865				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56! On 05/02/2024 Spot Bond					0.00000	102.51000				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56! On 24/04/2025 Spot Bond					0.00000	101.29451				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56! On 04/09/2024 Spot Bond					0.00000	100.35026				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57! On 13/02/2023 Spot Bond					0.00000	100.03066				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	100.03780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58(On 13/02/2023 Spot Bond					0.00000	100.20955				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	101.13681				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	100.13195				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.37000	101.23163	9.37000	101.20649				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.30173				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.29010				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	101.19127				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.24003				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.58383				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.12775				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.26222				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61 On 31/03/2023 Spot Bond					0.00000	99.82921				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.04194				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.02052				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.64914				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.08089				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.01965				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	100.55601				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	99.77110				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	100.04365				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	100.04681				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.39025				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.22061				0.00	0	
Total ASN644 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.21691				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.40396				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.81266				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.51047				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.75938				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.76638				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.85300				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.04519				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.04675				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.55716				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.80226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.13682				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.21033				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.47123				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.18201				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.04152				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.04178				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.51886				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.93563				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.15272				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.80515				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.81050				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN716 On 15/09/2033 Spot Bond					0.00000	100.17850				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	99.86546				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	99.85375				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.20479				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.27508				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.36732				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.17786				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.51449				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	99.81139				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.04021				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	100.04073				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	94.79974				0.00	0	
Total ASN747 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.12816				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.02653				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.02536				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.18384	10.18384	10.18384	103.70371				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.17865				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.44311				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.24815				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.12113				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.12256				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.14913				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.01842				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 06/04/2025 Spot Bond					0.00000	101.69985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	99.77522				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.32089				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.87738				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN820 On 31/01/2037 Spot Bond					0.00000	102.11332				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.39563				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.65616				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.65203				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.54097				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.34057				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN830 On 14/04/2027 Spot Bond					0.00000	101.34057				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN830 On 31/01/2025 Spot Bond					0.00000	101.24826				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN837 On 20/06/2026 Spot Bond					0.00000	100.10202				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.15087				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.14229				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.14229				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.34325				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.59225				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN843 On 26/10/2022 Spot Bond					0.00000	101.05712				0.00	0	
Total ASN843 SPOT										0.00	0	
Total For ASN843										0.00	0	
ASN844 On 26/10/2022 Spot Bond					0.00000	101.06497				0.00	0	
Total ASN844 SPOT										0.00	0	
Total For ASN844										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	101.08850				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 29/04/2025 Spot Bond					0.00000	101.29786				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	101.29039				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 20/06/2027 Spot Bond					0.00000	100.04029				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.04150				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.51455				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.33599				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	101.17829				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	102.46817				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.80943				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.26363				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.26363				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.22688				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.15540				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.15540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	99.81669				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 21/06/2027 Spot Bond					0.00000	100.01937				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	99.90215				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	100.04716				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.04663				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	101.10680				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.27674				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.40879				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	99.84491				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.14807				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.63000	103.20261	11.63000	101.61415				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN90: On 20/06/2027 Spot Bond					0.00000	100.04610				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.77509				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.03968				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.36093				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.20300				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.15667				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.15331				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,00
Total ASN918 SPOT										0.00	0	9,000,000,00
Total For ASN918										0.00	0	9,000,000,00
ASN91: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,00
Total ASN919 SPOT										0.00	0	9,000,000,00
Total For ASN919										0.00	0	9,000,000,00
ASN92: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.58146				0.00	0	
Total BAW22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.04411				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.85340				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.64000	101.25054	7.64000	101.22980				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.44678				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.41694				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.25585				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.48578				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.59795				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.61295				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			12.54000	12.54000	12.54000	98.74189				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.07957				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	99.80084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	99.85450				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.20502				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.07253				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	99.97965				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	99.78386				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.77324				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.81991				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.91098				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.43432				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	97.99423				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.92097				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.79035				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.78448				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.78984				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.73932				0.00	0	100,000,00
Total BAYA94 SPOT										0.00	0	100,000,00
Total For BAYA94										0.00	0	100,000,00
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.79214				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	99.78482				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	99.77439				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.77347				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.74666				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.97409				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.74170				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.74756				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.75904				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	99.95351				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	99.74704				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	99.74941				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	99.74666				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.48500	9.48500	9.48500	97.66834				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.11584				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.54254				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.28953				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.13494				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.89801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.67197				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.86503				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.10869				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.17149				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	99.85469				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.80685				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.20769				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.99000	105.12552	7.99000	105.10315				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.62015				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.04240				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.45858				0.00	0	10,000.00
Total BID15 SPOT										0.00	0	10,000.00
Total For BID15										0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID16 On 24/06/2025 Spot Bond					0.00000	99.92823				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.92619				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.27504				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.50538				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.61300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	87.67000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	59.06800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	42.54400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2 On 10/11/2022 Spot Bond					0.00000	100.76870				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.53031				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.68991				0.00	0	
Total BPPF19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.65538				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.64029				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.60714				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.42973				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.97500				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.00216				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.77654				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.91384				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	99.85876				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.30875				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.88149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.77552				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.98000	105.66960	8.98000	105.64424				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.28000	106.86837	9.28000	106.84189				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.83000	103.10430	9.83000	103.07697				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.37000	11.37000	11.37000	99.25063				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.39562				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.62356				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.65884				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.60760				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.68747				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.78998				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN315 On 20/03/2023 Spot Bond			4.77000	102.64479	4.77000	106.03200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.96343				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.00500	102.19805	9.00500	102.17319				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	105.96424	8.70700	111.07600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.19303				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.95643				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.47000	98.85569	11.47000	98.82524				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	110.28431	6.50000	109.21600				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.60000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.82342				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.81827				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.81827				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.28000	154.80793	5.28000	154.73139				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.72000	153.28956	5.72000	153.21198				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.72000	153.28956	5.72000	153.21198				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.72000	153.28956	5.72000	153.21198				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.80965				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.80965				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.65000	103.01445	8.65000	102.99035				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.79968				0.00	0	372,800,00
Total CLN497 SPOT										0.00	0	372,800,00
Total For CLN497										0.00	0	372,800,00
CLN497 On 11/10/2022 Spot Bond					0.00000	101.45920				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.52878				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.14473				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.32210				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.08195				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.52346				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.96070				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN515 On 15/03/2025 Spot Bond				100.00000	0.00000	100.14219				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.16000	103.93456	10.16000	103.90594				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.62621				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.19679				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.48907				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.23111				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.55328				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.38345				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.40884				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52{ On 25/11/2022 Spot Bond					0.00000	100.66079				0.00	200,000,000	100,000,000
Total CLN528 SPOT										0.00	200,000,000	100,000,000
Total For CLN528										0.00	200,000,000	100,000,000
CLN53{ On 12/03/2023 Spot Bond					0.00000	100.19679				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53{ On 20/06/2023 Spot Bond					0.00000	100.04298				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53{ On 18/07/2025 Spot Bond					0.00000	101.29315				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53{ On 18/07/2025 Spot Bond			10.71000	100.99699	10.71000	100.96836				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53{ On 18/07/2023 Spot Bond					0.00000	100.77923				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53{ On 25/01/2023 Spot Bond					0.00000	101.23786				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54{ On 17/01/2024 Spot Bond					0.00000	101.44831				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54{ On 20/12/2023 Spot Bond					0.00000	150.93700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54{ On 17/01/2024 Spot Bond					0.00000	102.65255				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54{ On 21/08/2026 Spot Bond			10.18000	100.37460	10.18000	100.34752				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54{ On 29/03/2025 Spot Bond			10.23000	99.49277	10.23000	99.46580				0.00	0	
Total CLN547 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.32000	103.25462	10.32000	103.22640				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.79055				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.83903				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.85602				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.61812				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.58312				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	134.68100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.90752				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.68000	102.29387	10.68000	102.28892				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.18000	103.62195	10.18000	103.59400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.21725				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.72865				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.03341				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.35309				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.86770				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.41000	102.48300	10.41000	102.45474				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.88933				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.87111				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.13868				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.04605				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.24795				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	99.76669				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.90475				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.13370				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.26168				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.72523				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.43248				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.77667				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.01648				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.04699				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.84128				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.70000	156.66596	3.70000	126.31311				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.78552				0.00	0	
Total CLN593 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.74390				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.61029				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.65000	9.65000	9.65000	102.04788				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.53074				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.18602				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01648				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01648				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.83900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.23500	9.23500	9.23500	100.29763				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.94681				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.06300				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.24477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.28644				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.64242				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.81000	103.42031	9.81000	103.39326				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.21269				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.34343				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	321,400,00
Total CLN613 SPOT										0.00	0	321,400,00
Total For CLN613										0.00	0	321,400,00
CLN614 On 30/11/2023 Spot Bond					0.00000	100.67605				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.44234				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	101.11900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN617 On 20/12/2024 Spot Bond					0.00000	101.64809				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.14038				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.49909				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.12360				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.14024				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 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	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.25391				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			7.50000	101.90355	7.50000	101.88313				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.78970				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.66504				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.84000	60.56342	12.84000	79.73707				0.00	0	
Total CLN628 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.62216				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.88000	97.52426	10.88000	97.49618				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.78694				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.62765				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.71889				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.90516				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.28161				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.62241				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.78419				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.94975				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.83928				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN642 On 17/10/2023 Spot Bond					0.00000	101.15694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.62492				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.01553				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.36774				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.01561				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.90819				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.46782				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.78419				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.66452				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.78419				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	103.32300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	100.04685				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.12181				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.51784				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.76600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	119.57900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	144.94000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.60117				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.74768				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.90532				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.91824				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.26800				0.00	0	
Total CLN669 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.51566				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.84846				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.24446	158.45516	4.24446	128.71215				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.24446	158.45516	4.24446	128.71298				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.86222				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.89890				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.01999				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.57492				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.80162				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.28586				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.01950				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.01994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.06200				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.02261				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.02239				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.44594				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	99.96724				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.02062				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.95045				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	85.14863				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	83.63798				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	107.50273				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.41810				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 11/11/2022 Spot Bond					0.00000	100.80524				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.57130				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.19566				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.71041				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.91723				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.84639				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.01988				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	82.16686				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	82.40938				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.15494				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.77265				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.01998				0.00	0	
Total CLN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.01998				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.01998				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.20742				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.17651				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.20638				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.52820				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.39156				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.23715				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.01873				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.01873				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.01873				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.01899				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.01899				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.73147				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.76770				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.40504				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.17921				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	94.56869				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.39939				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.62508				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.72100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74(On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.27168				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.77500				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	101.96216				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	102.06636				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	98.30900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.46867				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	100.53405				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2022 Spot Bond					0.00000	100.02056				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.23402				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.19001				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	101.48647				0.00	0	
Total CLN751 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.89000	7.89000	7.89000	100.65308				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.45735				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.06450				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.06296				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.95731				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	100.93906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.05938				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	92.97562				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.89000	7.89000	7.89000	100.65308				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	99.97808				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.81153				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.32746				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	81.66694				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	87.03199				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.54132				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.27155				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			6.70000	6.70000	6.70000	121.40165				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.48491				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.56780				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.09996				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.10702				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			11.14000	11.14000	11.14000	99.77314				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.24104				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.14230				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.15782				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.83145				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.01829				0.00	0	
Total CLN786 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.83145				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	106.74096				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	106.57363				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.88900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.28038				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.83151				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.24137				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.24797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.24797				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.51744				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN800 On 31/01/2025 Spot Bond					0.00000	86.50498				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN800 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	101.11125				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN800 On 20/04/2023 Spot Bond					0.00000	101.36330				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	101.25514				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN800 On 28/02/2027 Spot Bond					0.00000	100.52055				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN800 On 31/01/2027 Spot Bond					0.00000	101.15641				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN800 On 21/12/2027 Spot Bond					0.00000	100.01894				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.48500	97.69307	9.48500	97.66834				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81(On 26/08/2025 Spot Bond					0.00000	100.01896				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.31905				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	102.13932				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.94927				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.94927				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.24143				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.25514				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.09997				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.24143				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.83152				0.00	0	
Total CLN821 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.24143				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.24143				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.24110				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.24143				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.36695				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.24121				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.79973				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.41187				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.24110				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	101.38278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.51441				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.51455				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.51456				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.51446				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	102.15739				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.03992				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.72270				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	101.64800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.05400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.13600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.29785				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN845 On 02/05/2023 Spot Bond					0.00000	101.64376				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.65026				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.87326				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.87326				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.87290				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.33314				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	99.86870				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.04029				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.04251				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.04584				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.04689				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	99.97656				0.00	0	
Total CLN856 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.89742				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	83.15250				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.34615				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.04293				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.03976				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.26467				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	109.87909				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	104.06600				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.13800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.64965				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.04061				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.07188				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	101.08588				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87' On 31/07/2027 Spot Bond					0.00000	101.07882				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	82.56318				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	100.51441				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.04109				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87: On 29/10/2025 Spot Bond					0.00000	101.27501				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	101.24499				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	100.68544				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	100.78855				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.77168				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.74572				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.23151				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	100.72268				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.98968				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.77504				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.77504				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88 On 15/09/2027 Spot Bond			100.00000	7.45986	100.00000	100.00000				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.62000	105.34292	9.62000	105.31588				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.45000	102.88574	11.45000	102.85445				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.71000	102.10714	10.71000	102.07804				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.08500	99.76947	9.08500	104.28811				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.24000	88.07407	13.24000	93.12362				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.83000	93.18251	11.83000	93.15326				0.00	0	
Total COT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.20172				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.31241				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.61494				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.70356				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.58000	10.58000	10.58000	103.26814				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.53852				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.87791				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.81076				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.63078				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.89651				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	99.89358				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.12889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.13221				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.60000	101.67617	7.60000	101.65567			17,024,000,000,000.00	2,240,000,000	560,000,000	
Total DV23 SPOT									17,024,000,000,000.00	2,240,000,000	560,000,000	
Total For DV23									17,024,000,000,000.00	2,240,000,000	560,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	73.41954	100.00000	73.27916			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	73.41954	100.00000	73.27916			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	101.60084	9.17000	101.57609			0.00	0	160,000,000	
Total DV24 SPOT									0.00	0	160,000,000	
Total For DV24									0.00	0	160,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.92999	9.69000	100.90404			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.92999	9.69000	100.90404			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV27 On 02/02/2027 Spot Bond			10.78000	96.65549	10.78000	96.62791			0.00	0		
Total DV27 SPOT									0.00	0		
Total For DV27									0.00	0		
DV29 On 18/02/2029 Spot Bond			11.78000	93.55747	11.78000	93.52838			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	100.96856	10.10000	100.94153			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	100.96856	10.10000	100.94153			0.00	0		
Total DV29/R213 SPOT									0.00	0		
Total For DV29/R213									0.00	0		
DVF22 On 24/10/2022 Spot Bond					0.00000	101.17671			0.00	0		
Total DVF22C SPOT									0.00	0		
Total For DVF22C									0.00	0		
DVF24 On 23/10/2024 Spot Bond					0.00000	100.25857			0.00	0		
Total DVF24 SPOT									0.00	0		
Total For DVF24									0.00	0		
DVF25 On 02/04/2024 Spot Bond					0.00000	100.56182			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.13894				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.22386				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.14298				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.22908				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.74276				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.99418				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.34661				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.03501				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.55627				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.96165				0.00	0	100,000.00
Total DVFB31 SPOT										0.00	0	100,000.00
Total For DVFB31										0.00	0	100,000.00
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.14978				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.15438				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.56000	102.13109	8.56000	102.10745				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.38000	115.43804	5.38000	115.38038				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.11000	103.64079	5.11000	103.59001				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	145.45691	2.25000	145.39674				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.62000	161.61276	3.62000	161.53998				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.63500	147.57980	3.63500	147.51329				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.64000	142.79558	3.64000	142.73121				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.20000	118.71426	5.20000	118.65571				0.00	0	300,000,00
Total EL31 SPOT										0.00	0	300,000,00
Total For EL31										0.00	0	300,000,00
EL36 On 31/01/2036 Spot Bond			5.08000	106.02220	5.08000	105.97034				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	145.45691	2.25000	145.39674				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	169.57139				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	166.82392				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	153.81412				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	156.09526				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	129.58026				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.66557				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	125.51729				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.67436				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	112.35137				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.14903				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.46731				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.40183				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	101.40887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	104.26125				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	103.15242				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			407,000,000,000,000.00	34,070,000,000	34,070,000,000	
Total ELN020 SPOT									17,000,000,000,000.00	34,070,000,000	34,070,000,000	
Total For ELN020									17,000,000,000,000.00	34,070,000,000	34,070,000,000	
EMM03 On 04/05/2024 Spot Bond			10.89000	102.64097	10.89000	102.61140			0.00	0		
Total EMM03 SPOT									0.00	0		
Total For EMM03									0.00	0		
EMM04 On 16/05/2028 Spot Bond			12.68000	12.68000	12.68000	95.23344			0.00	0		
Total EMM04 SPOT									0.00	0		
Total For EMM04									0.00	0		
EMM05 On 17/04/2029 Spot Bond			12.73000	12.73000	12.73000	99.44191			0.00	0	666,666,666	
Total EMM05 SPOT									0.00	0	666,666,666	
Total For EMM05									0.00	0	666,666,666	
EMM06 On 23/06/2025 Spot Bond			10.98000	10.98000	10.98000	101.55782			0.00	0		
Total EMM06 SPOT									0.00	0		
Total For EMM06									0.00	0		
EMM07 On 10/07/2027 Spot Bond			10.98000	10.98000	10.98000	101.06268			0.00	0		
Total EMM07 SPOT									0.00	0		
Total For EMM07									0.00	0		
EMM07 On 17/07/2032 Spot Bond			12.66000	12.66000	12.66000	70.56017			0.00	0		
Total EMM07P SPOT									0.00	0		
Total For EMM07P									0.00	0		
EMM08 On 18/06/2030 Spot Bond			11.94000	11.94000	11.94000	99.03370			0.00	0		
Total EMM08P SPOT									0.00	0		
Total For EMM08P									0.00	0		
EMM09 On 18/06/2032 Spot Bond			12.66000	12.66000	12.66000	92.42866			0.00	0		
Total EMM09P SPOT									0.00	0		
Total For EMM09P									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.75224				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.28787				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.17123				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.90006				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.41827				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.50403				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.30188				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.15184				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.33884				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.83475				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.14224				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.81745				0.00	0	
Total EQT003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	101.45023				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.28149				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	101.07915				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.37276				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.80489				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.99366				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.74634				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.77572				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.76094				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.79033				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.76124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.72686				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.75624				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.15000	102.50999	7.15000	102.49039			15,158,000,000,000.00	2,120,000,000	530,000,000	
Total ES23 SPOT									15,158,000,000,000.00	2,120,000,000	530,000,000	
Total For ES23									15,158,000,000,000.00	2,120,000,000	530,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.55008	10.00000	101.52318			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			9.92000	93.77888	9.92000	93.75407			1,134,524,608,000.00	114,367,400	2,613,373,700	
Total ES26 SPOT									1,134,524,608,000.00	114,367,400	2,613,373,700	
Total For ES26									1,134,524,608,000.00	114,367,400	2,613,373,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.81084	7.85000	99.78984			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			12.22000	72.04026	12.15000	72.34981			1,464,417,916,000.00	119,837,800	32,934,240,300	
Total ES33 SPOT									1,464,417,916,000.00	119,837,800	32,934,240,300	
Total For ES33									1,464,417,916,000.00	119,837,800	32,934,240,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.16284	7.50000	100.14248			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			12.51500	74.38252	12.45000	74.71513			881,979,001,274,000.00	70,473,751,600	16,305,632,700	
Total ES42 SPOT									881,979,001,274,000.00	70,473,751,600	16,305,632,700	
Total For ES42									881,979,001,274,000.00	70,473,751,600	16,305,632,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.49401	8.50000	103.47047			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.65000	11.65000	11.65000	100.67676			0.00	0	0	
Total ETK001 SPOT									0.00	0	0	
Total For ETK001									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK002 On 03/06/2037 Spot Bond			12.80000	12.80000	12.80000	95.96145				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.43004				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.90253				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.62249				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.79167				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.14092				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.25822				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.01196				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.06403				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.62952				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.66315				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.67157				0.00	0	
Total FIFG05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.91070				0.00	0	3,250,000,00
Total FRB22 SPOT										0.00	0	3,250,000,00
Total For FRB22										0.00	0	3,250,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.52730				0.00	660,000,000	330,000,00
Total FRB24 SPOT										0.00	660,000,000	330,000,00
Total For FRB24										0.00	660,000,000	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.89069				0.00	100,000,000	100,000,00
Total FRB25 SPOT										0.00	100,000,000	100,000,00
Total For FRB25										0.00	100,000,000	100,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.35611				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.56000	105.01261	9.56000	104.98582				0.00	0	500,000,00
Total FRB27 SPOT										0.00	0	500,000,00
Total For FRB27										0.00	0	500,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.52365				0.00	120,000,000	60,000,00
Total FRB28 SPOT										0.00	120,000,000	60,000,00
Total For FRB28										0.00	120,000,000	60,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.59298				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.48000	99.55048	9.48000	99.52528				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.34767				0.00	0	3,250,000,00
Total FRB31 SPOT										0.00	0	3,250,000,00
Total For FRB31										0.00	0	3,250,000,00
FRB123 On 07/12/2023 Spot Bond			2.25000	330.56078	2.25000	330.42392				0.00	0	1,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	1,100,000,00
Total For FRBI23										0.00	0	1,100,000,00
FRBI25 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	164.37878				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.50000	218.04281	3.50000	217.94518				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.27000	4.27000	4.27000	114.90048				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.08500	5.08500	5.08500	231.26451				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.22000	99.26689	5.22000	99.21791				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22000	100.66321	5.22000	100.61359				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.12683	9.12683	9.12683	83.17255				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			9.14996	9.14996	9.14996	82.28229				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	159.69087				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.60729				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.83788				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.31763				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.73400	9.73400	9.73400	101.28070				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.62669				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.04372				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.90000	3.90000	3.90000	120.27415				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.09505				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.04676				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.73000	3.73000	3.73000	118.14288				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.03926				0.00	0	
Total FRC289 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC289									0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.80289			0.00	0	
Total FRC296 SPOT									0.00	0	
Total For FRC296									0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.81319			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.33160			0.00	0	400,000,00
Total FRC299 SPOT									0.00	0	400,000,00
Total For FRC299									0.00	0	400,000,00
FRC30 On 25/04/2023 Spot Bond					0.00000	102.17757			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.49194			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.52661			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.63826			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	100.46129			0.00	0	
Total FRC306 SPOT									0.00	0	
Total For FRC306									0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.47182			0.00	0	
Total FRC308 SPOT									0.00	0	
Total For FRC308									0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.03855			0.00	0	
Total FRC309 SPOT									0.00	0	
Total For FRC309									0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.04293			0.00	0	
Total FRC310 SPOT									0.00	0	
Total For FRC310									0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.04632			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.70063				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.14547				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.18985				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.04250				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.04604				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.14555				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.04309				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.44325				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.21367				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.43643				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.47477				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.89649				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.22419				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.79938				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.48442				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.56848				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.91030				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.05302				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.01986				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.29945				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.04861				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.83786				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.57443				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.29355				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.25305				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.48513				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.50592				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.47943				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.35876				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.30969				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.32047				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.94158				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.33638				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.21087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	101.55643				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.02398				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.02281				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.33613				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.06233				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.51238				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	100.09800				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.09825				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.36800				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.36318				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.10055				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	101.51088				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.05624				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.05600				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.03957				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	99.97552				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.04368				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 15/02/2025 Spot Bond					0.00000	100.73995				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.73995				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC384 On 16/02/2025 Spot Bond					0.00000	100.71780				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.71780				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC386 On 07/12/2023 Spot Bond					0.00000	100.65136				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC387 On 30/04/2027 Spot Bond					0.00000	101.31250				0.00	0	
Total FRC389 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.40650				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.10297				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.11912				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.97763				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.91000				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.31247				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.17836				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	98.76487				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	101.26073				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	101.36332				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	101.42977				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.03500	11.03500	11.03500	100.02148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.05766				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.03183				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.45000	13.45000	13.45000	103.01165				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.92644				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.83206				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.53059				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	99.97341				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.64000	11.64000	11.64000	98.75804				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.31250				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.41617				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.56777				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 30/04/2029 Spot Bond					0.00000	101.47120				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.52402				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.54457				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	96.82943				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.41604				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.56544				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.45965				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	101.31250				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.03162				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.00122				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.00122				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.52682				0.00	0	
Total FRC424 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.31240				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.20063				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.26904				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 21/06/2027 Spot Bond					0.00000	100.02264				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.74734				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.80306				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.65409				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.70270				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.63049				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.66674				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.49002				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.02240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.92000	9.92000	9.92000	101.82631				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	99.73407				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.72730				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.77000	108.46589	4.77000	108.41351				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.96000	118.76713	4.96000	118.70940				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.10583				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.34227				0.00	2,040,000,000	1,020,000,000
Total FRJ23 SPOT										0.00	2,040,000,000	1,020,000,000
Total For FRJ23										0.00	2,040,000,000	1,020,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.12813				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.24069				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.41350				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.44804				0.00	150,000,000	150,000,000
Total FRJ27 SPOT										0.00	150,000,000	150,000,000
Total For FRJ27										0.00	150,000,000	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
FRJ275 On 20/04/2024 Spot Bond					0.00000	101.39718			0.00	0	
Total FRJ27S SPOT									0.00	0	
Total For FRJ27S									0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.56317			0.00	0	
Total FRJ28 SPOT									0.00	0	
Total For FRJ28									0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.46529			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRJ295 On 20/04/2024 Spot Bond					0.00000	101.05622			0.00	0	630,000,00
Total FRJ29S SPOT									0.00	0	630,000,00
Total For FRJ29S									0.00	0	630,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.99983			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.50800	4.50800	4.50800	107.97250			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.93000	4.93000	4.93000	119.14380			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.83021			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.07000	117.18985	5.07000	117.13256			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.10000	231.06982	5.10000	230.95653			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.21000	115.21826	5.21000	115.16150			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	230.95653			0.00	0	
Total FRS112 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.78000	160.12535	3.78000	160.05254				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	111.64257	3.70500	111.59203				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.01000	118.04709	5.01000	117.98955				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.22000	228.62305	5.22000	228.51022				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.27000	227.61276	5.27000	227.50010				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.96000	163.12729	2.96000	163.05669				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.30000	227.00917	5.30000	226.89664				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.21000	115.21826	5.21000	115.16150				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.77000	215.07490	3.77000	214.97706				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.96000	105.30583	5.96000	105.25185				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.98000	212.79832	3.98000	212.70031				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.04000	212.15294	4.04000	212.05488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.81000	217.03693	5.81000	216.92638				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.91000	105.93403	5.91000	105.87988				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	115.16150				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.19000	115.49751	5.19000	115.44066				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.85000	214.20439	3.85000	214.10647				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.58000	221.46743	5.58000	221.35599				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.98000	212.79832	3.98000	212.70031				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.98000	212.79832	3.98000	212.70031				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.38100	219.36567	3.38100	219.26815				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.73000	160.30642	3.73000	160.23377				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.33000	209.06478	4.33000	208.96653				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			4.37000	208.64287	4.37000	208.54459				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.70000	160.41520	3.70000	160.34262				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.84500	214.25868	3.84500	214.16076				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	208.43927				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.17494				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.27394				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.01610				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.75478				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	165.50423				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	137.69881				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	185.63561				0.00	0	
Total FRS187 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	230.46727				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.91422				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	101.01195				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.86164				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.55466				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.31189				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.70207				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.03557				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.01986				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.82930				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	120.84342				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.91281				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	102.71851				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.48307				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	69.78521				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.38600				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	103.55413				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.82943				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	95.35220				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.37843				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	112.20322				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	99.88840				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.53988				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	101.80381				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	113.98416				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.81537				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	101.80611				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	
FRS277 On 30/09/2024 Spot Bond					0.00000	102.20579				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.02535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.55203				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.90038				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.53500	10.53500	10.53500	94.92622				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.53500	10.53500	10.53500	94.92622				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	101.22167				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	101.03423				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.84900	11.84900	11.84900	89.56502				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	91.77309				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	91.26272				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29(On 26/01/2023 Spot Bond					0.00000	96.12438				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS295 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	
FRS296 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	
FRS297 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	102.55835				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	103.61989				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	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.77804				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	
FRS303 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	
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	101.49139				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.31250				0.00	0	
Total FRS306 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.68369				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRS310 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS310									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRS311 On 21/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRS311 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS311									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRS36 On 07/12/2023 Spot Bond			1.76000	1.76000	1.76000	332.30307			0.00	0	0	
Total FRS36 SPOT									0.00	0	0	
Total For FRS36									0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.45500	333.61149	1.45500	333.48057			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.50000	1.50000	1.50000	333.30645			0.00	0	0	
Total FRS43 SPOT									0.00	0	0	
Total For FRS43									0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.00814			0.00	0	0	
Total FRS62 SPOT									0.00	0	0	
Total For FRS62									0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.91000	109.81822	4.91000	109.76500			0.00	0	0	
Total FRS64 SPOT									0.00	0	0	
Total For FRS64									0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.59000	70.39058	4.59000	115.80697			0.00	0	0	
Total FRS81 SPOT									0.00	0	0	
Total For FRS81									0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	163.46494			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	162.42821				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	329.24304				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	100.71184				0.00	0	5,727,000,00
Total FRX23 SPOT										0.00	0	5,727,000,00
Total For FRX23										0.00	0	5,727,000,00
FRX24 On 10/12/2024 Spot Bond			8.72000	107.06302	8.72000	107.03805				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.73000	104.05785	8.73000	104.03369				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.15500	105.67722	9.15500	105.65138			151,751,449,000.00		16,575,800	23,741,20
Total FRX26 SPOT									151,751,449,000.00		16,575,800	23,741,20
Total For FRX26									151,751,449,000.00		16,575,800	23,741,20
FRX27 On 07/03/2027 Spot Bond			9.60000	102.53969	9.60000	102.51314				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.49000	104.37254	9.49000	104.34625				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.21000	99.06659	10.21000	99.03978				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.16000	97.16133	10.16000	97.13518				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.79000	98.22214	10.79000	98.19393				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			11.76500	73.95551	11.76500	73.93242				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.77593				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.59568				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.57463				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.58891				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.59311				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.98680				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.03919				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.06536				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.03814				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.37128				0.00	20,000,000,000	20,000,000,000
Total GBL06 SPOT										0.00	20,000,000,000	20,000,000,000
Total For GBL06										0.00	20,000,000,000	20,000,000,000
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.57733				0.00	0	
Total GH5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.87431				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.54516				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.54759				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.71139				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.87000	120.14203	3.87000	120.08705				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.63176				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.12900	106.42163	8.12900	106.39846				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.33666				0.00	400,000,000	
Total GRT20 SPOT										0.00	400,000,000	
Total For GRT20										0.00	400,000,000	
GRT21 On 03/04/2024 Spot Bond			7.99000	102.26480	7.99000	107.12142				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.14311				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.03058				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.41749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.10729				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.73194				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.90964				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.22356				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.63975				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.45849				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.21501				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.55690				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.03296				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.95522				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.84731				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	101.04089				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.60909				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.82086				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.02495				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.64864				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.82087				0.00	0	60,000,00
Total GRT47 SPOT										0.00	0	60,000,00
Total For GRT47										0.00	0	60,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.60721				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.17740				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.18471				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.53735				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.52693				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.04739				0.00	0	
Total H10T4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T4										0.00	0	
H12T1E On 31/03/2027 Spot Bond					0.00000	100.72688				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01315				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.35885				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.44667				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.95637				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.89371				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.27023				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.20067				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.84680				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.84900				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	99.83924				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.37000	330.10381	2.37000	329.96608				0.00	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 HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.55000	2.55000	2.55000	338.07718				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.94000	97.71842	10.94000	97.69013				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.92000	78.55043	4.92000	109.55746				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.97000	84.33429	11.97000	84.30766		401,229,612,000.00		33,519,600	3,948,009,500	
Total HWAY34 SPOT								401,229,612,000.00		33,519,600	3,948,009,500	
Total For HWAY34								401,229,612,000.00		33,519,600	3,948,009,500	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.42494	100.00000	10.40200				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.00000	83.53704	12.00000	83.51059				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.42157	100.00000	10.39863				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	100.46179				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.28000	165.66938	2.28000	165.60071		208,605,398,816,000.00	530,090,087,200	643,021,682,300		
Total I2025 SPOT								18,605,398,816,000.00	530,090,087,200	543,021,682,300		
Total For I2025								18,605,398,816,000.00	530,090,087,200	543,021,682,300		
I2029 On 31/03/2029 Spot Bond			3.46000	120.70347	3.40000	121.08807		828,097,468,956,000.00	239,334,528,600	221,824,994,400		
Total I2029 SPOT								18,097,468,956,000.00	239,334,528,600	221,824,994,400		
Total For I2029								18,097,468,956,000.00	239,334,528,600	221,824,994,400		
I2033 On 28/02/2033 Spot Bond			4.22000	114.06789	4.27000	113.49206		842,440,475,180,000.00	436,597,269,000	449,211,761,600		
Total I2033 SPOT								12,440,475,180,000.00	436,597,269,000	449,211,761,600		
Total For I2033								12,440,475,180,000.00	436,597,269,000	449,211,761,600		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			4.31000	128.61734	4.31000	128.55705		869,091,688,654,000.00	201,645,403,400	550,844,383,00	
Total I2038 SPOT								9,091,688,654,000.00	201,645,403,400	550,844,383,00	
Total For I2038								9,091,688,654,000.00	201,645,403,400	550,844,383,00	
I2046 On 31/03/2046 Spot Bond			4.33500	114.47703	4.32000	114.70574		359,174,000,001,000.00	82,854,440,600	445,553,212,70	
Total I2046 SPOT								9,174,000,001,000.00	82,854,440,600	445,553,212,70	
Total For I2046								9,174,000,001,000.00	82,854,440,600	445,553,212,70	
I2050 On 31/12/2050 Spot Bond			4.33500	117.65404	4.32000	117.91897		212,586,122,391,000.00	49,039,474,600	577,878,268,70	
Total I2050 SPOT								12,586,122,391,000.00	49,039,474,600	577,878,268,70	
Total For I2050								12,586,122,391,000.00	49,039,474,600	577,878,268,70	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.84742		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.87177		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.22000	330.67516	2.22000	330.53854		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.91425		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	100.87148		0.00	0		
Total IBL124 SPOT								0.00	0		
Total For IBL124								0.00	0		
IBL132 On 12/08/2024 Spot Bond					0.00000	100.83387		0.00	0		
Total IBL132 SPOT								0.00	0		
Total For IBL132								0.00	0		
IBL134 On 17/10/2024 Spot Bond					0.00000	101.20924		0.00	0		
Total IBL134 SPOT								0.00	0		
Total For IBL134								0.00	0		
IBL135 On 22/11/2024 Spot Bond					0.00000	100.62559		0.00	0		
Total IBL135 SPOT								0.00	0		
Total For IBL135								0.00	0		
IBL136 On 22/11/2024 Spot Bond					0.00000	101.81828		0.00	0		
Total IBL136 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.92457				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.87092				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.57842				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.03913				0.00	688,000,000	172,000,00
Total IBL145 SPOT										0.00	688,000,000	172,000,00
Total For IBL145										0.00	688,000,000	172,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.53066				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.49754				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.51264				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.62316				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.98594				0.00	0	200,000,00
Total IBL157 SPOT										0.00	0	200,000,00
Total For IBL157										0.00	0	200,000,00
IBL159 On 09/02/2023 Spot Bond					0.00000	101.01580				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.07028				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.46482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.18190				0.00	100,000,000	50,000,00
Total IBL162 SPOT										0.00	100,000,000	50,000,00
Total For IBL162										0.00	100,000,000	50,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	101.21592				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.89415				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.79578				0.00	2,360,000,000	1,180,000,00
Total IBL168 SPOT										0.00	2,360,000,000	1,180,000,00
Total For IBL168										0.00	2,360,000,000	1,180,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	101.19690				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.10229				0.00	1,420,000,000	710,000,00
Total IBL178 SPOT										0.00	1,420,000,000	710,000,00
Total For IBL178										0.00	1,420,000,000	710,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.52206				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.73117				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.17383				0.00	80,000,000	40,000,00
Total IBL190 SPOT										0.00	80,000,000	40,000,00
Total For IBL190										0.00	80,000,000	40,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.17857				0.00	2,540,000,000	1,270,000,00
Total IBL191 SPOT										0.00	2,540,000,000	1,270,000,00
Total For IBL191										0.00	2,540,000,000	1,270,000,00
IBL192 On 08/10/2026 Spot Bond					0.00000	101.31048				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL193 On 20/10/2022 Spot Bond					0.00000	101.18335				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.03724				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.90599				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.85775				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.36714				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.37660				0.00	1,260,000,000	630,000,000
Total IBL201 SPOT										0.00	1,260,000,000	630,000,000
Total For IBL201										0.00	1,260,000,000	630,000,000
IBL202 On 02/12/2022 Spot Bond					0.00000	99.64575				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.26941				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.25908				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.22454				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.24873				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.96339				0.00	0	
Total IBL207 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.05177				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.67976				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.53212				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.43931				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.43931				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.43931				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.77216				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.01573				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.01056				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	99.88834				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	97.81505				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.73518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.15009				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.54000	8.54000	8.54000	101.73323				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.90035				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.94575				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.53156				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.62142				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.49703				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.26538				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.17133				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.17609				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.01934				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL232 On 24/06/2025 Spot Bond			9.44000	9.44000	9.44000	101.01057				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.86328				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.85866				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	102.22253				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.06144				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	102.06893				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.12482				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.24807				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.37310				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.04251				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.08882				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.90180				0.00	0	
Total IBL243 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.38000	10.38000	10.38000	96.46241				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.76592				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.67000	103.06108	8.67000	103.03731				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.04000	103.75673	7.04000	103.73696				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.24327				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.02000	102.24376	10.02000	102.21660				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.28000	104.01866	11.28000	103.98663				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.60000	103.87641	10.60000	103.84711				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.87720				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.25948				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.86272				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.91149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.90116				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.06519				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.51411				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.70376				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.13139				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.33000	101.28246	9.33000	101.25723				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.18179				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.56410				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.99492				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.25597				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.94373				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV09 On 24/08/2026 Spot Bond					0.00000	101.28767				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.41423				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.99991				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.91740				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.97277				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.23746				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.87051				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.88187				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.23168				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.75238				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.54781				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.18992				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.58610				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.85391				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.64000	205.82019	4.64000	205.72176				0.00	0	220,300,00
Total IV019 SPOT										0.00	0	220,300,00
Total For IV019										0.00	0	220,300,00
IV050 On 26/06/2024 Spot Bond					0.00000	102.90899				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.54000	206.86051	4.54000	206.76215				0.00	0	237,562,30
Total IV19A SPOT										0.00	0	237,562,30
Total For IV19A										0.00	0	237,562,30
IVC140 On 18/04/2024 Spot Bond					0.00000	101.48493				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.53736				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.59657				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.25325				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.30685				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.12816				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.33977				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.44132				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.80791				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.55000	101.82543	7.55000	101.80476				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.56283				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.66068				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.72000	100.64951	7.72000	100.62880				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.33373				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.60000	100.33251	7.60000	100.45435				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	100.22514				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.54000	100.32876	7.54000	100.30825				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.23941				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.67278				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	101.86391				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.29199				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.03645				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.90000	7.90000	7.90000	100.10662				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	99.35141				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.16144				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.13974				0.00	0	
Total IVC214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			7.19000	7.19000	7.19000	102.87496				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.94000	102.43623	8.94000	102.41174				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.69000	99.85016	7.69000	101.55746				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.82434				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.36194				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.06614				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.68115				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.55430				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.41666				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.11000	9.11000	9.11000	100.05842				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.74790				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.59725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.35866				0.00	0	
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.83179				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	99.86539				0.00	0	
Total IVZ111 SPOT										0.00	0	
Total For IVZ111										0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.71438				0.00	0	
Total IVZ112 SPOT										0.00	0	
Total For IVZ112										0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741				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	99.81500				0.00	0	
Total IVZ115 SPOT										0.00	0	
Total For IVZ115										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.04677				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.67211				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.39691				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.27163				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	101.23531				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.46942				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.15859				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.13531				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.13567				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.78473				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.33294				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.26967				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.31500				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.33977				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.08000	118.71686	10.08000	118.68513				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.46000	104.83272	8.46000	104.80849				0.00	0	
Total LGL06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.63556				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.90265				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.78502				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.44740				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.22550				0.00	0	10,000,00
Total LGL11 SPOT										0.00	0	10,000,00
Total For LGL11										0.00	0	10,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.02235				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.00010				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.55280				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.61829				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.63088				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAR01 On 17/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	99.86804				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.70849				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.62253				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.23686				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.37742				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.06311				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.57178				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.07820				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.21984				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.88657				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.24893				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 12/03/2023 Spot Bond					0.00000	100.31906				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.93056				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.33000	9.33000	9.33000	106.12632				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.44632				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.90111				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.12073				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.98000	100.31057	9.98000	100.28387				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.56779				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.23000	90.61641	10.23000	90.49370				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.74098				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.62000	100.39831	10.62000	100.37009				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.43345				0.00	0	
Total MTN09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.31127				0.00	460,000,000	230,000,000
Total MTN10 SPOT										0.00	460,000,000	230,000,000
Total For MTN10										0.00	460,000,000	230,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	100.97189				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.05729				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.63994				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.31050				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.61289				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.88080				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.37990				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.95525				0.00	4,000,000,000	2,000,000,000
Total MTN21 SPOT										0.00	4,000,000,000	2,000,000,000
Total For MTN21										0.00	4,000,000,000	2,000,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.31196				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.92500	96.61902	9.92500	96.59359				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.15111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.69728				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.36446				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.75982				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.61358				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.63852				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.98455				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.15542				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.16281				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.16977				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.63826				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.67179				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/02/2024 Spot Bond					0.00000	100.93485				0.00	0	616,700,00
Total MWAR06 SPOT										0.00	0	616,700,00
Total For MWAR06										0.00	0	616,700,00
MWAR(On 22/11/2024 Spot Bond					0.00000	100.66329				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.66341				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.03630				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.04417				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.05085				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.05698				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.19000	102.81501	8.19000	102.79224				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.55000	102.64871	8.55000	102.62536				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.86000	100.40603	10.86000	100.37718				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.38600				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.07505				0.00	0	
Total NBG03G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.12392				0.00	2,250,000,000	2,250,000,000
Total NBG04G SPOT										0.00	2,250,000,000	2,250,000,000
Total For NBG04G										0.00	2,250,000,000	2,250,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.17911				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.06599				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.12718				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.11500	102.32835	8.11500	102.30586				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.78000	102.45299	8.78000	102.42906				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.51500	105.46501	9.51500	105.43823				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.53000	105.72984	9.53000	105.70294				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.77000	105.06759	9.77000	105.04036				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.45000	103.82705	7.45000	103.80611				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.45800	109.71944	8.45800	109.69475				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.50000	109.49034	9.50000	109.46273				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.07274				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.67990				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	67.98192	100.00000	67.83228				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.36395				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.39500	109.39082	9.39500	109.36353				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.05000	102.98988	8.05000	102.96780				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.90000	106.64145	8.90000	106.61622				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.14000	102.77799	8.14000	102.75571				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.95000	105.03133	7.95000	105.00908				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.15302				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.52776				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	103.99076				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.65500	11.65500	11.65500	79.34534				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.59834				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.46299				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.99996				0.00	14,760,000,000	7,380,000,000
Total NBK45B SPOT										0.00	14,760,000,000	7,380,000,000
Total For NBK45B										0.00	14,760,000,000	7,380,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.39630				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.76799				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.06533				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.55048				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.05680				0.00	0	1,990,000,000
Total NBK52B SPOT										0.00	0	1,990,000,000
Total For NBK52B										0.00	0	1,990,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.21199				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.09183				0.00	0	
Total NBK54B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK54B									0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.35311			0.00	0	
Total NBK56 SPOT									0.00	0	
Total For NBK56									0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.11511			0.00	0	
Total NBK57 SPOT									0.00	0	
Total For NBK57									0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.44173			0.00	0	
Total NBK58 SPOT									0.00	0	
Total For NBK58									0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.63645			0.00	280,000,000	430,000,000
Total NBK59 SPOT									0.00	280,000,000	430,000,000
Total For NBK59									0.00	280,000,000	430,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.56773			0.00	0	
Total NBK60 SPOT									0.00	0	
Total For NBK60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.94517			0.00	0	
Total NBK61 SPOT									0.00	0	
Total For NBK61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.15923			0.00	0	
Total NBK62 SPOT									0.00	0	
Total For NBK62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.67659			0.00	0	
Total NBK64 SPOT									0.00	0	
Total For NBK64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.03998			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			10.82500	99.86427	10.82500	99.83519			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.03971				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.48000	100.09826	10.48000	100.07001				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.03998				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.04024				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.04077				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.14174				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.14174				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.61891				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.90462				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.30741				0.00	1,900,000,000	1,000,000,000
Total NGL05 SPOT										0.00	1,900,000,000	1,000,000,000
Total For NGL05										0.00	1,900,000,000	1,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.46081				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.39707				0.00	1,100,000,000	1,100,000,000
Total NGL07 SPOT										0.00	1,100,000,000	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL07										0.00	1,100,000,000	1,100,000,000
NGL08 On 02/07/2025 Spot Bond					0.00000	106.76424				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.94711				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.89911				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.82407				0.00	0	870,000,000
Total NGLT1B SPOT										0.00	0	870,000,000
Total For NGLT1B										0.00	0	870,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	102.56887				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.06752				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.49246				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.36041				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.78014				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.07105				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.28837				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.07219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT111 On 23/04/2027 Spot Bond					0.00000	101.49863				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.44279				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.20768				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.79558				0.00	0	10,000,000,00
Total NHM016 SPOT										0.00	0	10,000,000,00
Total For NHM016										0.00	0	10,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.31881				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.37816				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.20859				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.63571				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	227.50010				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.35000	3.35000	3.35000	219.61429				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	162.77906				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI29	On	31/03/2029	Spot Bond			4.29000	4.29000	4.29000	114.76246			0.00	0	
Total NI29 SPOT												0.00	0	
Total For NI29												0.00	0	
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			5.06000	5.06000	5.06000	117.27488			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.14000	3.14000	3.14000	162.39135			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	268.10365	3.45000	267.98400			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			2.94000	2.94000	2.94000	163.13083			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			2.99500	2.99500	2.99500	226.58891			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.14000	225.04013	3.14000	224.94156			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.08000	91.37481	5.08000	116.99044			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	99.62774			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	101.03606			0.00	0	
Total NN019 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.28106				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.04423				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.41700				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.24415				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.62134				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.93284				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.11285				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.02646				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.64656				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.49814				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.90329				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.31130				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	145.36365				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.19328				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.76824				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.65520				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.78410				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.20136				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.13270				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.58646				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	100.06415				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.66421				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.01797				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.15355				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.01797				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.29282				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.63972				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.44084				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.59488				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.04077				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.24100				0.00	0	
Total NN176 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			8.61500	8.61500	8.61500	100.35594				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.61500	9.61500	9.61500	100.19670				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	92.83178				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	125.85000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.87000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	128.48000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	126.30000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	124.70213				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 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	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 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	94.97157				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	105.02334				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 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	124.36071				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.10677				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.60957				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.63422				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.58140				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.50248				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	109.01270				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.66779				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	100.62283				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.53989				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	110.73485				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.55235				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			8.55000	105.18868	8.55000	105.16426				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.65000	210.58951	2.65000	210.50005				0.00	0	1,663,780,60
Total NRA023 SPOT										0.00	0	1,663,780,60
Total For NRA023										0.00	0	1,663,780,60
NRA02' On 30/11/2028 Spot Bond			11.59000	106.66670	11.59000	106.63387				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00

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 NRA028										0.00	0	420,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	16.38673	100.00000	16.35046				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	101.15626				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.90173				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.46454				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.64161				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	99.87264				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	101.12431				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.79685				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.27117				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.28174				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.07633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.83440				0.00	280,000,000	
Total OMI01 SPOT										0.00	280,000,000	
Total For OMI01										0.00	280,000,000	
OML07 On 19/03/2025 Spot Bond			8.75000	104.95612	8.75000	104.93130				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.15500	105.88202	9.15500	105.85584				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.78684				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.45006				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.31181				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.98111				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.43874				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.13191				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.53501				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.58083				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
PMM56 On 28/02/2023 Spot Bond					0.00000	100.51538			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.45578			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.46441			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			9.12500	107.41692	9.08000	107.55113		654,074,585,975,000.00	2,263,460,228,600	2,008,707,734,700	
Total R186 SPOT								4,074,585,975,000.00	263,460,228,600	208,707,734,700	
Total For R186								4,074,585,975,000.00	263,460,228,600	208,707,734,700	
R197 On 07/12/2023 Spot Bond			1.23000	334.48233	1.15000	334.66412		22,667,717,232,000.00	18,429,038,400	334,905,397,700	
Total R197 SPOT								22,667,717,232,000.00	18,429,038,400	334,905,397,700	
Total For R197								22,667,717,232,000.00	18,429,038,400	334,905,397,700	
R202 On 07/12/2033 Spot Bond			4.27000	248.87963	4.27000	248.76310		63,616,999,369,000.00	14,898,594,700	176,017,170,900	
Total R202 SPOT								63,616,999,369,000.00	14,898,594,700	176,017,170,900	
Total For R202								63,616,999,369,000.00	14,898,594,700	176,017,170,900	
R2023 On 28/02/2023 Spot Bond			6.97000	100.83273	6.95000	100.82256		378,471,000,000,000.00	54,300,000,000	192,864,200,000	
Total R2023 SPOT								378,471,000,000,000.00	54,300,000,000	192,864,200,000	
Total For R2023								378,471,000,000,000.00	54,300,000,000	192,864,200,000	
R2030 On 31/01/2030 Spot Bond			10.51000	88.51569	10.44000	88.81527		499,054,543,183,000.00	1,950,433,353,300	1,811,888,489,200	
Total R2030 SPOT								499,054,543,183,000.00	1,950,433,353,300	1,811,888,489,200	
Total For R2030								499,054,543,183,000.00	1,950,433,353,300	1,811,888,489,200	
R2032 On 31/03/2032 Spot Bond			10.98000	83.97105	10.91000	84.31023		865,038,249,274,000.00	2,173,500,751,300	1,158,168,884,900	
Total R2032 SPOT								865,038,249,274,000.00	2,173,500,751,300	1,158,168,884,900	
Total For R2032								865,038,249,274,000.00	2,173,500,751,300	1,158,168,884,900	
R2035 On 28/02/2035 Spot Bond			11.27000	84.73452	11.20000	85.11921		217,318,432,745,000.00	1,172,787,793,500	1,636,979,214,600	
Total R2035 SPOT								217,318,432,745,000.00	1,172,787,793,500	1,636,979,214,600	
Total For R2035								217,318,432,745,000.00	1,172,787,793,500	1,636,979,214,600	
R2037 On 31/01/2037 Spot Bond			11.41000	80.90589	11.35000	81.23715		129,998,773,258,000.00	2,728,308,393,800	1,221,236,341,800	
Total R2037 SPOT								129,998,773,258,000.00	2,728,308,393,800	221,236,341,800	
Total For R2037								129,998,773,258,000.00	2,728,308,393,800	221,236,341,800	
R2040 On 31/01/2040 Spot Bond			11.49500	82.71014	11.43000	83.09919		132,077,660,976,000.00	1,229,410,844,800	1,153,137,064,300	
Total R2040 SPOT								132,077,660,976,000.00	1,229,410,844,800	153,137,064,300	
Total For R2040								132,077,660,976,000.00	1,229,410,844,800	153,137,064,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2040									12,077,660,976,000.00	229,410,844,800	153,137,064,30
R2044 On 31/01/2044 Spot Bond			11.49000	79.60662	11.42500	80.00445			860,539,140,070,000.00	1,293,345,443,000	1,548,672,853,60
Total R2044 SPOT									10,539,140,070,000.00	293,345,443,000	548,672,853,60
Total For R2044									10,539,140,070,000.00	293,345,443,000	548,672,853,60
R2048 On 28/02/2048 Spot Bond			11.41500	78.58249	11.35000	78.99284			443,154,893,087,000.00	2,754,547,077,800	1,605,151,707,30
Total R2048 SPOT									13,154,893,087,000.00	754,547,077,800	505,151,707,30
Total For R2048									13,154,893,087,000.00	754,547,077,800	505,151,707,30
R209 On 31/03/2036 Spot Bond			11.27000	65.45794	11.20000	65.79654			099,913,354,096,000.00	363,790,004,800	456,473,297,10
Total R209 SPOT									19,913,354,096,000.00	363,790,004,800	456,473,297,10
Total For R209									19,913,354,096,000.00	363,790,004,800	456,473,297,10
R210 On 31/03/2028 Spot Bond			2.56000	228.74522	2.64000	227.71473			208,702,145,536,000.00	81,524,275,600	149,024,998,90
Total R210 SPOT									18,702,145,536,000.00	81,524,275,600	149,024,998,90
Total For R210									18,702,145,536,000.00	81,524,275,600	149,024,998,90
R213 On 28/02/2031 Spot Bond			10.85000	79.50211	10.78000	79.80694			869,867,020,910,000.00	817,499,264,600	1,211,646,847,10
Total R213 SPOT									19,867,020,910,000.00	817,499,264,600	211,646,847,10
Total For R213									19,867,020,910,000.00	817,499,264,600	211,646,847,10
R214 On 28/02/2041 Spot Bond			11.41500	62.90722	11.35000	63.23491			858,444,887,767,000.00	776,035,469,800	389,431,222,20
Total R214 SPOT									18,444,887,767,000.00	776,035,469,800	389,431,222,20
Total For R214									18,444,887,767,000.00	776,035,469,800	389,431,222,20
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.63803			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.36502			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.66824			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.11959			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.05726			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.06954			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.05392				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.67095				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.23561				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			380,000,000,000.00	23,800,000,000	14,400,000,00	
Total RDFG01 SPOT									10,000,000,000,000.00	23,800,000,000	14,400,000,00	
Total For RDFG01									10,000,000,000,000.00	23,800,000,000	14,400,000,00	
RDFG0 On 21/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000.00	84,800,000,000	51,400,000,00	
Total RDFG02 SPOT									10,000,000,000,000.00	84,800,000,000	51,400,000,00	
Total For RDFG02									10,000,000,000,000.00	84,800,000,000	51,400,000,00	
RDFG0 On 21/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			160,000,000,000.00	71,600,000,000	34,200,000,00	
Total RDFG03 SPOT									10,000,000,000,000.00	71,600,000,000	34,200,000,00	
Total For RDFG03									10,000,000,000,000.00	71,600,000,000	34,200,000,00	
RDFG0 On 21/09/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	100,000,000,000	50,000,000,00	
Total RDFG04 SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,00	
Total For RDFG04									10,000,000,000,000.00	100,000,000,000	50,000,000,00	
RED13 On 13/05/2026 Spot Bond					0.00000	101.25267			0.00	0		
Total RED131 SPOT									0.00	0		
Total For RED131									0.00	0		
RED15 On 31/01/2028 Spot Bond					0.00000	96.67817			0.00	0		
Total RED151 SPOT									0.00	0		
Total For RED151									0.00	0		
RED16 On 07/12/2022 Spot Bond					0.00000	100.44528			0.00	0		
Total RED162 SPOT									0.00	0		
Total For RED162									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	101.16913				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.68555				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.48387				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.23036				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.05047				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.48069				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.29094				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.45807				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.38398				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.83943				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.95445				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.03920				0.00	0	
Total RES53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.03719				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.03920				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.04157				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.04735				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	102.71632				0.00	0	20,000,000.00
Total RN2027 SPOT										0.00	0	20,000,000.00
Total For RN2027										0.00	0	20,000,000.00
RW23 On 10/12/2023 Spot Bond			8.84100	103.45699	8.84100	103.43255				0.00	0	580,000.00
Total RW23 SPOT										0.00	0	580,000.00
Total For RW23										0.00	0	580,000.00
RW28 On 10/12/2028 Spot Bond			11.59500	97.04082	11.59500	97.01094				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.08000	95.02390	12.08000	94.99345				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.29946				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.12000	96.31314	11.12000	96.28467				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.24569				0.00	800,000,000	
Total SBN02 SPOT										0.00	800,000,000	
Total For SBN02										0.00	800,000,000	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.39675				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.39000	105.55159	9.39000	105.52527				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.52292				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.68000	102.80292	8.68000	102.77918				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.47000	98.81245	9.47000	98.78760				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.74500	102.87352	9.74500	102.84677				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.01000	102.05430	9.01000	102.02946				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.10500	101.33083	9.10500	101.30632				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.50000	97.47465	10.50000	97.44755				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.63000	104.04504	6.63000	104.02632				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			9.30000	107.42410	9.30000	107.39757				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.90500	107.52912	9.90500	107.50087				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.01000	102.47139	7.01000	102.45224				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.28340				0.00	0	110,000,00
Total SBS47 SPOT										0.00	0	110,000,00
Total For SBS47										0.00	0	110,000,00
SBS51 On 31/01/2024 Spot Bond			8.82000	8.82000	8.82000	102.58212				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.26109				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.07240				0.00	200,000,000	10,000,00
Total SBS53 SPOT										0.00	200,000,000	10,000,00
Total For SBS53										0.00	200,000,000	10,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.03810				0.00	160,000,000	280,000,00
Total SBS57 SPOT										0.00	160,000,000	280,000,00
Total For SBS57										0.00	160,000,000	280,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.08283				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.39809				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.23742				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.03048				0.00	0	
Total SBS63 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.66627				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.11586				0.00	0	130,000,00
Total SBS65 SPOT										0.00	0	130,000,00
Total For SBS65										0.00	0	130,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	99.97275				0.00	400,000,000	
Total SBS67 SPOT										0.00	400,000,000	
Total For SBS67										0.00	400,000,000	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.81864				0.00	20,000,000	10,000,00
Total SBS68 SPOT										0.00	20,000,000	10,000,00
Total For SBS68										0.00	20,000,000	10,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.39936				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.89656				0.00	120,000,000	60,000,00
Total SBS70 SPOT										0.00	120,000,000	60,000,00
Total For SBS70										0.00	120,000,000	60,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.77494				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.38846				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.09804				0.00	80,000,000	40,000,00
Total SBS74 SPOT										0.00	80,000,000	40,000,00
Total For SBS74										0.00	80,000,000	40,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.13765				0.00	100,000,000	
Total SBS75 SPOT										0.00	100,000,000	
Total For SBS75										0.00	100,000,000	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.18326				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.55500	329.40111	2.55500	329.26203				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.27000	5.27000	5.27000	227.50010				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.46245				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.16339				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	99.85253				0.00	480,000,000	240,000,000
Total SBT102 SPOT										0.00	480,000,000	240,000,000
Total For SBT102										0.00	480,000,000	240,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	102.94881				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	103.68940				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.32926				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.92132				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	101.69572				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.70799				0.00	1,800,000,000	900,000,000
Total SBT201 SPOT										0.00	1,800,000,000	900,000,000
Total For SBT201										0.00	1,800,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	101.43828				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.47000	105.29855	8.47000	105.27469				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.24171				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.12905				0.00	400,000,000	
Total SBT206 SPOT										0.00	400,000,000	
Total For SBT206										0.00	400,000,000	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.75623				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.43548				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.57476				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.99192				0.00	0	620,000,00
Total SLI5 SPOT										0.00	0	620,000,00
Total For SLI5										0.00	0	620,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.10694				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.03000	93.81440	10.03000	93.78945				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.95964				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.17574				0.00	0	
Total SLRA6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.79167				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.78135				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.81209				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.83286				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.83286				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.82254				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.80193				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.83264				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.85343				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.84825				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.84306				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.87374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.64500	106.91200	8.64500	106.88728				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.47274				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.18410				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.82681				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.57966				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.58971				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.58247				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.59407				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.68965				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.82136				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.49298				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/10/2022 Spot Bond					0.00000	101.22831				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	101.80046				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	101.02723				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.23228				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.18727				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.60089				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.98321				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	160.05254				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			9.05500	107.66643	9.05500	107.64038				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.27000	82.27322	10.27000	82.25046				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.86576				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.30803				0.00	0	
Total SSN040 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.35000	105.78287	8.35000	105.75923				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.21000	115.21826	5.21000	115.16150				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.85665				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.13442				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.83998				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.18000	2.18000	2.18000	330.69142				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.19296				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.02254				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	101.29211				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.18500	3.18500	3.18500	162.22553				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.21000	5.21000	5.21000	115.16150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.24000	4.24000	4.24000	115.10785				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.82000	3.82000	3.82000	214.43247				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.49300				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.48586				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.13663				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.13398				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	105.39826				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.21452				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.01582				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.33331				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.50210				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond					0.00000	100.20524				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.99886				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	230.03548				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.12745				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.49753				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.30617				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.10500	85.82119	11.10500	85.79599				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.02279				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.97000	215.87296	3.97000	215.77361				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.32500	226.50765	5.32500	226.39519				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.83470				0.00	0	
Total SSN107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.13556				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/12/2022 Spot Bond					0.00000	100.22052				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.38097				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN130 On 12/10/2022 Spot Bond					0.00000	101.28671				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	101.17468				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	101.48326				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	101.28253				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 03/11/2022 Spot Bond					0.00000	101.03142				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	101.17367				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN146 On 09/12/2022 Spot Bond					0.00000	100.26307				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	100.55108				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN160 On 08/06/2023 Spot Bond					0.00000	100.24404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 12/12/2022 Spot Bond					0.00000	101.63266				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.53493				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	101.44397				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	101.18880				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	101.29114				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.35828	115.99716	4.35828	113.98652				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.37871	48.81678	4.37871	116.67253				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.41009				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.61456				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.48332				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.23527				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			9.57000	98.36740	9.57000	98.34228				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.58667				0.00	0	550,000,00
Total T16A10 SPOT										0.00	0	550,000,00
Total For T16A10										0.00	0	550,000,00
T17A11 On 21/02/2024 Spot Bond					0.00000	100.67478				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.71286				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.70625				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.60124				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.59286				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.60124				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.70000	99.19108	7.70000	99.17072				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.21000	99.24870	8.21000	99.22700				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.82984				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.94449				0.00	0	
Total TC002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.27380				0.00	0	20,000,00
Total TFS148 SPOT										0.00	0	20,000,00
Total For TFS148										0.00	0	20,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.58573				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.59927				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.80183				0.00	20,000,000	130,000,00
Total TFS157 SPOT										0.00	20,000,000	130,000,00
Total For TFS157										0.00	20,000,000	130,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.31377				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.78414				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.16863				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.41192				0.00	0	930,000,00
Total TFS164 SPOT										0.00	0	930,000,00
Total For TFS164										0.00	0	930,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.88948				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.03907				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.80453				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.67792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS168 On 30/11/2024 Spot Bond					0.00000	100.28659				0.00	140,000,000	70,000,000
Total TFS169 SPOT										0.00	140,000,000	70,000,000
Total For TFS169										0.00	140,000,000	70,000,000
TFS170 On 30/11/2026 Spot Bond					0.00000	100.17799				0.00	60,000,000	30,000,000
Total TFS170 SPOT										0.00	60,000,000	30,000,000
Total For TFS170										0.00	60,000,000	30,000,000
TFS171 On 22/02/2025 Spot Bond					0.00000	100.62599				0.00	0	0
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.68748				0.00	40,000,000	20,000,000
Total TFS172 SPOT										0.00	40,000,000	20,000,000
Total For TFS172										0.00	40,000,000	20,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.61716				0.00	0	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	103.21835				0.00	0	0
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.60238				0.00	0	0
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.59815				0.00	0	0
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.63676				0.00	0	0
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.66253				0.00	0	0
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.66310				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.67618				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.71314				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.65605				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.04085				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.91826				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.83439				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.60149				0.00	0	640,000,00
Total TH16A2 SPOT										0.00	0	640,000,00
Total For TH16A2										0.00	0	640,000,00
TH16A: On 21/08/2024 Spot Bond			8.98000	99.90473	8.98000	99.88088				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.60569				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.60317				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.25000	99.64041	6.25000	99.62375				0.00	0	
Total TH16A9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.62164				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.82529				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.65351				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.64764				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.68789				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.67699				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.82766				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.89866				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.85691				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.63893				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.62637				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.62218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.66905				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.64981				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.64730				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.82275				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.79188				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.77268				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.54270				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.55533				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.63000	102.14542	8.63000	102.12159				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.29459				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.48721				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL28 On 24/04/2025 Spot Bond			9.55000	103.23293	9.55000	103.20662			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.61762			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.67289			0.00	0	300,000,00
Total TL30 SPOT									0.00	0	300,000,00
Total For TL30									0.00	0	300,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.93472			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.29077			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.85000	106.12329	8.85000	106.09832		213,132,780,000.00		24,082,800	434,493,20
Total TN23 SPOT								213,132,780,000.00		24,082,800	434,493,20
Total For TN23								213,132,780,000.00		24,082,800	434,493,20
TN23/R On 06/11/2023 Spot Bond			100.00000	50.68404	100.00000	50.57247			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.93000	99.82338	9.93000	99.79709		341,629,734,000.00		34,403,800	1,679,275,90
Total TN25 SPOT								341,629,734,000.00		34,403,800	1,679,275,90
Total For TN25								341,629,734,000.00		34,403,800	1,679,275,90
TN25/R On 19/08/2025 Spot Bond			100.00000	18.84386	100.00000	18.80238			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.43000	93.53182	11.43000	93.50358		350,521,524,000.00		30,666,800	21,093,404,70
Total TN27 SPOT								350,521,524,000.00		30,666,800	21,093,404,70
Total For TN27								350,521,524,000.00		30,666,800	21,093,404,70
TN27/R On 14/11/2027 Spot Bond			100.00000	13.31341	100.00000	13.28411			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.37000	96.34628	11.37000	96.31733			0.00	0	
Total TN29 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.02000	97.07816	12.02000	97.04720				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.40521	8.00000	119.37962				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.40700	95.06506	12.40700	95.03396				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.65000	91.51436	12.65000	91.48369			233,706,220,000.00		18,474,800	646,461,10
Total TN40 SPOT									233,706,220,000.00		18,474,800	646,461,10
Total For TN40									233,706,220,000.00		18,474,800	646,461,10
TN40/R On 09/10/2040 Spot Bond			10.75000	104.89374	10.75000	104.86374				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.01783				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.05224				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.60000	102.12059	5.60000	102.17514				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.24545				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.03684				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.03726				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.03805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.10000	98.51349	8.10000	100.38021				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.03348				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.66911				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.06000	103.32850	8.06000	103.30595				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.76887				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.92628				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.80731				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.30197				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.35000	105.35060	8.35000	105.32704				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.30197				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.11000	103.13391	9.11000	103.10881				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	99.94611				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.96434				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.04099				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.03942				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.04963				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.04963				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	97.75554				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.60565				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	97.06771				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.59117				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.38220				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.99495				0.00	0	
Total TU1D11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	101.11340				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.99282				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	101.00348				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.58042				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.61073				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.49882				0.00	0	
Total TWC420 SPOT										0.00	0	
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.33370				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.34504				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.24986				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.40000	100.17470	11.40000	100.14402				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.75571				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.76215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.77116				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.83797				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.85339				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.87807				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.98693				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.00745				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.47092				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.92859				0.00	0	677,000,00
Total VKE14 SPOT										0.00	0	677,000,00
Total For VKE14										0.00	0	677,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	100.74977				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.78384				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.70681				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	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
VKE19 On 27/08/2025 Spot Bond					0.00000	100.45794				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.47093				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.09311				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.30e+017	689,975,417,800	379,284,468,800
Total for SPOT :										2.30e+017	689,975,417,800	379,284,468,800
Total Futures										2.30e+017	689,975,424,214	379,285,792,970
Total Options										0.00	0	166,230
Grand Total:										2.30e+017	689,975,424,214	379,285,959,210