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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.56500	75.78348	11.56500	75.78348			0.00	0	
ES33	On	04/08/2022	Bond Future			11.94319	76.06420	11.83622	76.58918			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.16584	73.39100	12.05420	73.92415			0.00	0	
ES33	On	02/02/2023	Bond Future			12.37247	74.63709	12.25582	75.17994			0.00	0	
ES33	On	04/05/2023	Bond Future			12.57122	72.17764	12.44942	72.73065			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.95500	74.28632	11.95500	74.28632			0.00	0	
ES42	On	04/08/2022	Bond Future			12.31174	74.43298	12.19938	75.06946			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.51500	71.25809	12.39773	71.90441			0.00	0	
ES42	On	02/02/2023	Bond Future			12.69702	72.47033	12.57477	73.12831			0.00	0	
ES42	On	04/05/2023	Bond Future			12.87977	69.49978	12.75224	70.16985			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			160.89736	160.89736	160.89736	160.89736			0.00	0	

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/08/2022	Bond Future		161.06549	161.06549	161.43217	161.43217			0.00	0	7,30
I2025	On	03/11/2022	Bond Future		163.41284	163.41284	163.78603	163.78603			0.00	0	
I2025	On	02/02/2023	Bond Future		164.50246	164.50246	164.88455	164.88455			0.00	0	
I2025	On	04/05/2023	Bond Future		167.42394	167.42394	167.81380	167.81380			0.00	0	
Total I2025 Future											0.00	0	7,30
Total For I2025											0.00	0	7,30
I2029	On	05/05/2022	Bond Future		118.32344	118.32344	118.32344	118.32344			0.00	0	
I2029	On	04/08/2022	Bond Future		119.23574	119.23574	119.81943	119.81943			0.00	0	3,9
I2029	On	03/11/2022	Bond Future		119.73426	119.73426	120.32731	120.32731			0.00	0	
I2029	On	02/02/2023	Bond Future		121.76137	121.76137	122.36563	122.36563			0.00	0	
I2029	On	04/05/2023	Bond Future		122.64631	122.64631	123.26283	123.26283			0.00	0	
Total I2029 Future											0.00	0	3,91
Total For I2029											0.00	0	3,91
I2033	On	05/05/2022	Bond Future		114.65110	114.65110	114.65110	114.65110			0.00	0	
I2033	On	04/08/2022	Bond Future		115.32089	115.32089	116.29231	116.29231			163,179,059.35	1,415	7,0
I2033	On	03/11/2022	Bond Future		115.67884	115.67884	116.66528	116.66528			0.00	0	
I2033	On	02/02/2023	Bond Future		117.63712	117.63712	118.64127	118.64127			0.00	0	
I2033	On	04/05/2023	Bond Future		118.36374	118.36374	119.38722	119.38722			0.00	0	
Total I2033 Future											163,179,059.35	1,415	7,04
Total For I2033											163,179,059.35	1,415	7,04
I2038	On	05/05/2022	Bond Future		132.22620	132.22620	132.22620	132.22620			0.00	0	
I2038	On	04/08/2022	Bond Future		130.40369	130.40369	131.22203	131.22203			0.00	0	6,8
I2038	On	03/11/2022	Bond Future		132.30437	132.30437	133.13567	133.13567			0.00	0	
I2038	On	02/02/2023	Bond Future		132.65843	132.65843	133.50624	133.50624			0.00	0	
I2038	On	04/05/2023	Bond Future		135.01564	135.01564	135.87922	135.87922			0.00	0	
Total I2038 Future											0.00	0	6,8
Total For I2038											0.00	0	6,8
I2046	On	05/05/2022	Bond Future		120.34227	120.34227	120.34227	120.34227			0.00	0	
I2046	On	04/08/2022	Bond Future		119.32613	119.32613	121.43536	121.43536			0.00	0	15,9
I2046	On	03/11/2022	Bond Future		119.11839	119.11839	121.25932	121.25932			0.00	0	1,5
I2046	On	02/02/2023	Bond Future		121.13606	121.13606	123.31421	123.31421			0.00	0	
I2046	On	04/05/2023	Bond Future		121.28160	121.28160	123.50052	123.50052			0.00	0	
Total I2046 Future											0.00	0	17,5
Total For I2046											0.00	0	17,5
I2050	On	05/05/2022	Bond Future		124.72859	124.72859	124.72859	124.72859			0.00	0	
I2050	On	04/08/2022	Bond Future		121.96207	121.96207	122.24302	122.24302			0.00	0	11,1
I2050	On	03/11/2022	Bond Future		123.73970	123.73970	124.02535	124.02535			0.00	0	
I2050	On	02/02/2023	Bond Future		123.74009	123.74009	124.03296	124.03296			0.00	0	

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	04/05/2023	Bond Future			125.93867	125.93867	126.23745	126.23745			0.00	0	
Total I2050 Future												0.00	0	11,16
Total For I2050												0.00	0	11,16
R186	On	05/05/2022	Bond Future			8.26500	112.45327	8.26500	112.45327		5.17	0.00	0	
R186	On	04/08/2022	Bond Future			8.71225	107.78816	8.54844	108.39796		5.40	107,788.16	1	78,04
R186	On	03/11/2022	Bond Future			8.92238	109.33412	8.74596	109.95349		5.14	0.00	0	11,12
R186	On	02/02/2023	Bond Future			9.09204	105.86871	8.90119	106.49950		5.06	0.00	0	
R186	On	04/05/2023	Bond Future			9.25886	107.73153	9.05162	108.37409		4.84	0.00	0	
Total R186 Future												107,788.16	1	89,17
R186	On	04/08/2022	Bond Future	6.96	Call			11.07000	0.01107	5,250	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,156.74000	6.15674	6,760,720	4.88	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			333.66000	0.33366	217,390	5.09	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,560.57000	2.56057	3,054,100	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			513.42000	0.51342	351,660	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			127.29000	0.12729	183,440	6.16	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,091.08000	2.09108	2,539,120	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			525.65000	0.52565	361,020	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,065.27000	2.06527	2,510,440	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			537.87000	0.53787	370,400	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,039.46000	2.03946	2,481,790	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,607.12000	4.60712	4,053,470	6.16	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,242.44000	1.24244	986,980	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,935.75000	1.93575	2,299,660	5.04	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,209.59000	1.20959	958,620	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,973.98000	1.97398	2,342,380	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,225.96000	1.22596	972,740	5.03	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,954.80000	1.95480	2,320,950	5.03	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,818.76000	2.81876	3,253,970	4.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			916.78000	0.91678	719,130	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,799.38000	2.79938	3,232,520	4.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			887.80000	0.88780	694,290	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,838.27000	2.83827	3,275,550	4.55	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			902.23000	0.90223	706,650	4.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,741.84000	1.74184	1,461,630	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,434.51000	2.43451	2,796,860	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,756.89000	1.75689	1,475,120	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,418.19000	2.41819	2,778,980	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,726.43000	1.72643	1,447,800	4.78	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,450.49000	2.45049	2,814,420	4.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option												0.00	0	10,80
Total For R186												107,788.16	1	99,97
R197	On	05/05/2022	Bond Future			330.60031	330.60031	330.60031	330.60031			0.00	0	
R197	On	04/08/2022	Bond Future			326.58484	326.58484	326.55813	326.55813			0.00	0	35
R197	On	03/11/2022	Bond Future			331.34413	331.34413	331.31946	331.31946			0.00	0	
R197	On	02/02/2023	Bond Future			328.25847	328.25847	328.24039	328.24039			0.00	0	
R197	On	04/05/2023	Bond Future			334.09373	334.09373	334.07743	334.07743			0.00	0	
Total R197 Future												0.00	0	35
Total For R197												0.00	0	35
R202	On	05/05/2022	Bond Future			252.83757	252.83757	252.83757	252.83757			0.00	0	
R202	On	04/08/2022	Bond Future			250.69226	250.69226	251.84092	251.84092			0.00	0	6,5
R202	On	03/11/2022	Bond Future			254.34513	254.34513	255.51239	255.51239			0.00	0	
R202	On	02/02/2023	Bond Future			254.03172	254.03172	255.22302	255.22302			0.00	0	
R202	On	04/05/2023	Bond Future			258.54419	258.54419	259.75834	259.75834			0.00	0	
Total R202 Future												0.00	0	6,51
Total For R202												0.00	0	6,51
R2023	On	05/05/2022	Bond Future			5.41500	103.30290	5.41500	103.30290		0.96	0.00	0	
R2023	On	04/08/2022	Bond Future			5.55972	104.61264	5.53892	104.62404		0.68	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.35434	102.19595	5.31440	102.20827		0.37	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			326.46000	0.32646	317,220	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			57.87000	0.05787	60,030	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			330.90000	0.33090	321,630	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			56.85000	0.05685	58,980	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			335.19000	0.33519	325,880	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			55.69000	0.05569	57,780	0.76	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			322.66000	0.32266	312,290	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			28.62000	0.02862	30,570	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			317.41000	0.31741	307,100	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			29.50000	0.02950	31,510	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			320.12000	0.32012	309,780	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			29.15000	0.02915	31,130	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	22,18
R2030	On	05/05/2022	Bond Future			9.89000	92.11817	9.89000	92.11817		8.23	0.00	0	
R2030	On	04/08/2022	Bond Future			10.28815	88.48058	10.15935	89.09305		8.42	134,667,442.76	1,522	95,6
R2030	On	03/11/2022	Bond Future			10.48937	89.75073	10.35417	90.37262		8.08	0.00	0	18,7
R2030	On	02/02/2023	Bond Future			10.66833	87.24644	10.52604	87.87958		8.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future			10.84772	88.78310	10.69791	89.42796		7.85	0.00	0	
Total R2030 Future												134,667,442.76	1,522	114,35
R2030	On	04/08/2022	Bond Future	8.30	Call			7.63000	0.00763	4,190	8.10	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,481.76000	9.48176	10,090,790	8.10	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			95.22000	0.09522	60,440	7.79	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,600.85000	5.60085	6,178,540	7.79	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			397.69000	0.39769	282,010	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			384.14000	0.38414	495,540	9.15	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			3,419.57000	3.41957	3,916,360	7.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			408.33000	0.40833	290,220	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,380.39000	3.38039	3,874,750	7.92	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			419.18000	0.41918	298,610	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,341.45000	3.34145	3,833,350	7.93	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,060.16000	4.06016	3,559,090	9.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,472.87000	1.47287	1,222,820	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,657.27000	2.65727	3,029,110	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,432.70000	1.43270	1,187,250	7.83	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,711.15000	2.71115	3,087,590	7.83	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,452.58000	1.45258	1,204,830	7.84	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,683.99000	2.68399	3,058,130	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,872.55000	4.87255	5,347,730	7.64	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Put			3,823.43000	3.82343	4,239,770	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			244.31000	0.24431	189,160	7.55	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,358.71000	8.35871	8,936,700	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			455.05000	0.45505	362,040	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,644.90000	6.64490	7,185,030	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			890.61000	0.89061	732,650	7.64	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,765.21000	3.76521	4,177,850	7.86	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			1,083.70000	1.08370	901,430	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,406.68000	4.40668	4,857,550	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,301.45000	1.30145	1,093,870	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,971.44000	3.97144	4,397,000	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			1,385.22000	1.38522	1,168,420	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,402.30000	1.40230	1,183,650	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,794.25000	3.79425	4,208,740	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,419.50000	1.41950	1,199,000	7.86	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,392.38000	2.39238	2,097,040	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,166.10000	3.16610	3,515,620	7.72	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,413.81000	2.41381	2,116,830	7.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.53	Put			3,143.81000	3.14381	3,491,690	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			2,435.35000	2.43535	2,136,710	7.73	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			3,121.66000	3.12166	3,467,880	7.73	0.00	0	
Total R2030 Option												0.00	0	2,70
Total For R2030												134,667,442.76	1,522	117,05
R2032	On	05/05/2022	Bond Future			10.28000	88.46357	10.28000	88.46357		9.54	0.00	0	
R2032	On	04/08/2022	Bond Future			10.64522	88.73289	10.52219	89.39586		9.26	0.00	0	70,2
R2032	On	03/11/2022	Bond Future			10.83658	85.85484	10.70804	86.52793		9.32	216,182,487.12	2,518	87,85
R2032	On	02/02/2023	Bond Future			11.00453	87.29271	10.87013	87.97790		8.95	0.00	0	
R2032	On	04/05/2023	Bond Future			11.16808	84.67148	11.02753	85.36920		9.04	0.00	0	
Total R2032 Future												216,182,487.12	2,518	158,14
R2032	On	04/08/2022	Bond Future	8.97	Call			12.19000	0.01219	6,630	8.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,991.86000	8.99186	9,649,270	8.17	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			63.02000	0.06302	37,840	7.98	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	9.40	Put			6,436.31000	6.43631	7,074,100	7.98	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			215.93000	0.21593	143,680	8.25	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			2,644.07000	2.64407	3,095,020	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			895.62000	0.89562	680,130	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,608.81000	2.60881	3,056,290	8.95	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			752.83000	0.75283	941,210	9.88	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			5,850.51000	5.85051	5,264,620	10.83	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			266.74000	0.26674	343,820	10.83	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Call			686.67000	0.68667	508,600	8.79	0.00	0	1,30
R2032	On	04/08/2022	Bond Future	10.10	Put			3,014.26000	3.01426	3,499,160	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			875.26000	0.87526	663,240	8.94	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			4,710.15000	4.71015	5,300,870	8.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			7,158.54000	7.15854	6,543,090	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			155.52000	0.15552	203,040	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			916.43000	0.91643	697,450	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,574.05000	2.57405	3,018,040	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			3,289.97000	3.28997	2,815,380	9.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			920.09000	0.92009	737,130	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,146.48000	4.14648	4,636,610	8.71	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.31	Call			167.62000	0.16762	121,320	8.33	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			7,965.69000	7.96569	8,592,480	8.33	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			188.01000	0.18801	136,860	8.32	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.36	Put			7,691.41000	7.69141	8,313,350	8.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,703.61000	1.70361	1,423,790	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,861.66000	2.86166	3,254,930	9.11	0.00	0	45

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.46	Call			234.95000	0.23495	172,970	8.31	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,152.67000	7.15267	7,763,780	8.31	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			629.86000	0.62986	491,540	8.48	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			4,914.88000	4.91488	5,449,650	8.48	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,159.56000	2.15956	1,833,630	9.26	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			2,360.12000	2.36012	2,707,280	9.26	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			1,008.24000	1.00824	812,890	8.76	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,958.79000	3.95879	4,436,530	8.76	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call			1,101.36000	1.10136	893,440	8.82	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			3,777.19000	3.77719	4,242,360	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			8,238.60000	8.23860	7,641,520	11.33	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			377.77000	0.37777	453,780	11.33	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.56	Call			1,874.22000	1.87422	1,576,390	9.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,658.24000	2.65824	3,033,500	9.17	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			2,132.73000	2.13273	1,809,340	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,386.11000	2.38611	2,735,810	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,154.55000	5.15455	4,642,300	10.26	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			871.02000	0.87102	1,031,860	10.26	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.16	Put			4,861.88000	4.86188	5,355,580	8.28	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Call			277.10000	0.27710	214,310	8.06	0.00	0	40
R2032	On	02/02/2023	Bond Future	9.31	Put			8,795.67000	8.79567	9,418,070	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,055.08000	4.05508	4,499,830	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			370.90000	0.37090	290,700	8.08	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			7,965.72000	7.96572	8,570,710	8.08	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			770.92000	0.77092	625,690	8.13	0.00	0	70
R2032	On	02/02/2023	Bond Future	9.92	Put			5,830.88000	5.83088	6,370,840	8.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,116.70000	1.11670	925,210	8.28	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,209.47000	3.20947	3,593,360	8.72	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			1,220.74000	1.22074	1,016,710	8.33	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,641.17000	4.64117	5,122,330	8.33	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,525.87000	1.52587	1,287,590	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,087.91000	4.08791	4,534,820	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,546.32000	1.54632	1,305,880	8.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			500.18000	0.50018	583,570	10.91	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.40	Call			1,566.65000	1.56665	1,324,050	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,022.17000	4.02217	4,464,760	8.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,780.75000	1.78075	1,516,380	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,706.19000	3.70619	4,127,010	8.58	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.67	Call			2,175.46000	2.17546	1,874,160	8.72	0.00	0	70
R2032	On	02/02/2023	Bond Future	11.69	Call			5,328.50000	5.32850	4,834,720	9.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	11.69	Put		1,260.44000	1.26044	1,451,850	9.59	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		5,885.25000	5.88525	5,370,610	9.77	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,101.13000	1.10113	1,271,680	9.77	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call		9,451.45000	9.45145	8,849,650	10.91	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,651.84000	2.65184	2,326,950	8.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,392.49000	3.39249	3,765,320	8.81	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,676.67000	2.67667	2,349,880	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,366.85000	3.36685	3,737,780	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,627.13000	2.62713	2,304,130	8.80	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		3,418.29000	3.41829	3,793,010	8.80	0.00	0	
Total R2032 Option											0.00	0	23,26
Total For R2032											216,182,487.12	2,518	181,40
R2035	On	05/05/2022	Bond Future			10.64000	89.49427	10.64000	89.49427	10.77	0.00	0	
R2035	On	04/08/2022	Bond Future			10.97919	89.76127	10.86677	90.44369	10.39	173,149,489.83	1,929	131,66
R2035	On	03/11/2022	Bond Future			11.16062	86.56334	11.04352	87.25626	10.50	0.00	0	13
R2035	On	02/02/2023	Bond Future			11.32423	88.01217	11.20212	88.71752	10.11	0.00	0	
R2035	On	04/05/2023	Bond Future			11.47543	85.06524	11.34829	85.78352	10.23	0.00	0	
Total R2035 Future											173,149,489.83	1,929	131,75
R2035	On	04/08/2022	Bond Future	9.53	Call		32.52000	0.03252	19,510	9.05	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		8,771.53000	8.77153	9,440,940	9.05	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		99.53000	0.09953	63,740	8.89	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		6,704.72000	6.70472	7,351,350	8.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		920.31000	0.92031	707,370	9.73	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put		2,272.87000	2.27287	2,667,750	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		190.96000	0.19096	243,240	12.32	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		1,185.77000	1.18577	932,050	9.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,586.05000	2.58605	3,014,750	9.92	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		1,403.48000	1.40348	1,119,700	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,306.11000	2.30611	2,704,750	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,432.17000	1.43217	1,144,630	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,011.46000	3.01146	3,480,940	9.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,461.16000	1.46116	1,169,880	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,240.00000	2.24000	2,631,140	10.08	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		2,781.28000	2.78128	2,352,010	10.55	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,195.43000	1.19543	1,448,580	10.55	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,703.63000	7.70363	7,073,490	12.32	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		1,247.19000	1.24719	1,027,580	9.69	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		4,132.66000	4.13266	4,605,970	9.69	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Call		2,809.10000	2.80910	2,438,370	10.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	11.13	Put			2,296.60000	2.29660	2,618,790	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			271.05000	0.27105	204,800	9.26	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			8,015.06000	8.01506	8,641,730	9.26	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			729.20000	0.72920	579,930	9.29	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			5,321.86000	5.32186	5,865,510	9.29	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,392.35000	9.39235	8,772,120	12.62	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			394.63000	0.39463	467,320	12.62	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			2,366.63000	2.36663	2,032,470	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,686.01000	2.68601	3,044,770	10.25	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			2,552.00000	2.55200	2,202,010	10.31	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			2,513.45000	2.51345	2,856,380	10.31	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			2,841.92000	2.84192	2,468,630	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,270.44000	2.27044	2,590,070	10.39	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,875.17000	2.87517	2,499,320	10.40	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,244.76000	2.24476	2,561,830	10.40	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Put			6,429.05000	6.42905	6,973,600	9.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,645.38000	1.64538	1,407,410	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,880.24000	4.88024	5,347,620	9.59	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Put			4,112.97000	4.11297	4,533,500	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,177.26000	2.17726	1,890,210	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,078.68000	4.07868	4,496,980	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			418.18000	0.41818	334,690	9.07	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,084.71000	9.08471	9,706,570	9.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			949.16000	0.94916	788,360	9.20	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.06	Put			3,497.26000	3.49726	3,875,730	9.97	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			11,196.72000	11.19672	10,570,480	12.64	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			541.03000	0.54103	620,140	12.64	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,126.03000	2.12603	1,843,430	9.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,147.49000	4.14749	4,570,240	9.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			2,151.56000	2.15156	1,866,740	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,637.73000	2.63773	2,313,040	9.96	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,528.23000	3.52823	3,908,890	9.96	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,665.71000	2.66571	2,338,830	9.97	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			3,061.36000	3.06136	2,721,460	10.03	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			3,852.60000	3.85260	4,230,980	10.03	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,089.36000	3.08936	2,747,530	10.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			3,823.03000	3.82303	4,199,480	10.04	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			3,033.48000	3.03348	2,695,530	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			3,882.34000	3.88234	4,262,670	10.02	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	10,95
Total For R2035												173,149,489.83	1,929	142,78
R2037	On	05/05/2022	Bond Future			10.79000	85.58893	10.79000	85.58893		11.43	0.00	0	
R2037	On	04/08/2022	Bond Future			11.12244	81.56935	11.01527	82.22829		11.63	107,100,556.55	1,313	131,25
R2037	On	03/11/2022	Bond Future			11.29119	82.74065	11.17982	83.40963		11.19	0.00	0	
R2037	On	02/02/2023	Bond Future			11.44293	79.86928	11.32704	80.55030		11.38	0.00	0	
R2037	On	04/05/2023	Bond Future			11.59172	81.27733	11.47123	81.97080		10.96	0.00	0	
Total R2037 Future												107,100,556.55	1,313	131,25
R2037	On	04/08/2022	Bond Future	10.10	Call			150.71000	0.15071	101,120	9.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			6,112.54000	6.11254	6,721,890	9.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1,460.09000	1.46009	1,177,290	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,240.37000	2.24037	2,616,510	11.08	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,489.59000	1.48959	1,203,130	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,346.04000	1.34604	1,610,000	11.58	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,381.33000	3.38133	2,922,520	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			933.45000	0.93345	1,133,580	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,207.18000	2.20718	2,579,660	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			5,859.02000	5.85902	5,290,530	12.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			366.86000	0.36686	457,310	12.87	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.91	Call			1,519.58000	1.51958	1,229,450	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,174.55000	2.17455	2,543,360	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			2,537.54000	2.53754	2,142,560	11.58	0.00	0	1,05
R2037	On	03/11/2022	Bond Future	11.30	Call			3,005.94000	3.00594	2,638,030	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,284.38000	2.28438	2,585,450	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,039.83000	3.03983	2,669,510	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,258.66000	2.25866	2,557,320	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,074.12000	3.07412	2,701,410	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,233.41000	2.23341	2,529,680	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,976.21000	3.97621	4,368,850	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,259.68000	2.25968	1,975,640	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			4,044.78000	4.04478	4,441,760	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			2,286.32000	2.28632	2,000,110	10.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			4,010.38000	4.01038	4,405,190	10.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,313.12000	2.31312	2,024,740	10.95	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			3,129.90000	3.12990	2,801,650	10.83	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			4,013.01000	4.01301	4,378,230	10.83	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			3,073.89000	3.07389	2,749,340	10.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			4,074.86000	4.07486	4,443,780	10.82	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call			3,101.83000	3.10183	2,775,430	10.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.31	Put			4,043.84000	4.04384	4,410,910	10.82	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												107,100,556.55	1,313	133,50
R2040	On	05/05/2022	Bond Future			10.89000	87.72544	10.89000	87.72544		12.02	0.00	0	
R2040	On	04/08/2022	Bond Future			11.21617	83.41486	11.10894	84.12488		12.24	76,241,182.04	914	119,50
R2040	On	03/11/2022	Bond Future			11.37921	84.61270	11.26782	85.33351		11.78	0.00	0	
R2040	On	02/02/2023	Bond Future			11.52595	81.52253	11.41011	82.25624		12.01	0.00	0	
R2040	On	04/05/2023	Bond Future			11.66938	82.96008	11.54903	83.70716		11.58	0.00	0	
Total R2040 Future												76,241,182.04	914	119,50
R2040	On	04/08/2022	Bond Future	9.70	Call			26.18000	0.02618	15,810	10.70	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put			10,302.89000	10.30289	11,002,540	10.70	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			837.46000	0.83746	641,080	11.28	0.00	0	40
R2040	On	04/08/2022	Bond Future	10.70	Put			3,634.23000	3.63423	4,147,870	11.28	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			1,752.17000	1.75217	1,427,780	11.93	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			299.50000	0.29950	373,500	14.20	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put			2,280.97000	2.28097	2,666,600	11.93	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			1,784.71000	1.78471	1,456,480	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,246.23000	2.24623	2,628,020	11.95	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			1,817.58000	1.81758	1,485,510	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,211.91000	2.21191	2,589,860	11.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			7,336.26000	7.33626	6,700,240	14.20	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call			3,275.71000	3.27571	2,872,970	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			2,357.39000	2.35739	2,675,460	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			3,202.26000	3.20226	2,804,760	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			2,412.15000	2.41215	2,735,460	11.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call			3,238.89000	3.23889	2,838,770	11.67	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,384.64000	2.38464	2,705,330	11.67	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			4,401.26000	4.40126	4,828,280	11.62	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			2,480.43000	2.48043	2,171,410	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			4,364.00000	4.36400	4,788,690	11.63	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			2,422.88000	2.42288	2,118,530	11.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			4,438.78000	4.43878	4,868,140	11.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call			2,451.57000	2.45157	2,144,880	11.62	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			3,399.68000	3.39968	3,041,430	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			4,212.72000	4.21272	4,601,550	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call			3,430.58000	3.43058	3,070,310	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			4,180.16000	4.18016	4,566,970	11.33	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			3,368.91000	3.36891	3,012,680	11.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,245.50000	4.24550	4,636,350	11.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 Option												0.00	0	1,36
Total For R2040												76,241,182.04	914	120,94
R2044	On	05/05/2022	Bond Future			10.91000	84.53500	10.91000	84.53500		12.67	0.00	0	
R2044	On	04/08/2022	Bond Future			11.22625	80.28740	11.12415	80.97718		12.91	13,247,421.00	165	69,3
R2044	On	03/11/2022	Bond Future			11.38025	81.44035	11.27423	82.14065		12.42	0.00	0	
R2044	On	02/02/2023	Bond Future			11.51853	78.42232	11.40836	79.13509		12.68	0.00	0	
R2044	On	04/05/2023	Bond Future			11.65327	79.80527	11.53889	80.53108		12.23	0.00	0	
Total R2044 Future												13,247,421.00	165	69,31
R2044	On	04/08/2022	Bond Future	11.08	Call			1,896.98000	1.89698	1,567,120	12.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,198.33000	2.19833	2,558,250	12.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			1,931.49000	1.93149	1,597,890	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,164.42000	2.16442	2,520,600	12.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			1,966.16000	1.96616	1,628,830	12.68	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,130.77000	2.13077	2,483,220	12.68	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			3,304.07000	3.30407	2,912,670	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,409.09000	2.40909	2,717,990	12.32	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			3,229.83000	3.22983	2,843,560	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,465.64000	2.46564	2,779,670	12.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			3,266.86000	3.26686	2,878,010	12.31	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,437.23000	2.43723	2,748,680	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,322.69000	4.32269	4,726,940	12.31	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,638.23000	2.63823	2,327,430	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,285.23000	4.28523	4,687,200	12.33	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			2,578.03000	2.57803	2,271,810	12.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,360.14000	4.36014	4,766,690	12.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,608.18000	2.60818	2,299,660	12.31	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			3,481.98000	3.48198	3,130,480	11.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			4,248.46000	4.24846	4,622,770	11.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			3,513.84000	3.51384	3,160,360	11.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,215.37000	4.21537	4,587,700	11.97	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			3,450.25000	3.45025	3,100,740	11.95	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,281.77000	4.28177	4,658,070	11.95	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												13,247,421.00	165	69,31
R2048	On	05/05/2022	Bond Future			10.83500	83.68143	10.83500	83.68143		13.12	0.00	0	
R2048	On	04/08/2022	Bond Future			11.14804	83.69722	11.04067	84.44709		12.68	0.00	0	188,7
R2048	On	03/11/2022	Bond Future			11.29920	80.47563	11.18763	81.23691		12.87	0.00	0	
R2048	On	02/02/2023	Bond Future			11.43481	81.82287	11.31885	82.59761		12.44	0.00	0	
R2048	On	04/05/2023	Bond Future			11.55885	78.83074	11.43855	79.61958		12.68	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
Total R2048 Future												0.00	0	188,74	
R2048	On	04/08/2022	Bond Future	9.70	Call			30.39000	0.03039	18,320	11.07		0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			10,524.81000	10.52481	11,262,610	11.07		0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			194.54000	0.19454	130,590	10.75		0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			6,514.68000	6.51468	7,200,600	10.75		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			405.58000	0.40558	288,850	11.04		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,290.26000	2.29026	2,691,360	12.27		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			1,897.12000	1.89712	1,544,150	12.29		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,255.28000	2.25528	2,652,180	12.29		0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			5,146.37000	5.14637	5,779,510	11.04		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			1,933.31000	1.93331	1,576,170	12.31		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,220.56000	2.22056	2,613,290	12.31		0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			1,585.56000	1.58556	1,270,670	12.10		0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,586.76000	2.58676	3,021,740	12.10		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			1,861.09000	1.86109	1,512,320	12.27		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			3,343.71000	3.34371	2,925,310	12.93		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,577.01000	2.57701	2,919,890	12.93		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			3,381.91000	3.38191	2,960,740	12.94		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,547.61000	2.54761	2,887,720	12.94		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			3,420.53000	3.42053	2,996,590	12.96		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,518.73000	2.51873	2,856,070	12.96		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,333.14000	4.33314	4,770,620	12.00		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,631.65000	2.63165	2,299,450	11.98		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,410.39000	4.41039	4,852,930	11.98		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,662.76000	2.66276	2,328,030	11.99		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,371.48000	4.37148	4,811,490	11.99		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,694.32000	2.69432	2,357,060	12.00		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,706.34000	3.70634	3,317,770	12.55		0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,296.03000	4.29603	4,696,300	12.55		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,640.65000	3.64065	3,256,370	12.54		0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,364.61000	4.36461	4,769,170	12.54		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,673.27000	3.67327	3,286,840	12.55		0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,330.05000	4.33005	4,732,460	12.55		0.00	0	
Total R2048 Option												0.00	0	3,45	
Total For R2048												0.00	0	192,15	
R209	On	05/05/2022	Bond Future			10.61500	69.32318	10.61500	69.32318		12.07		0.00	0	
R209	On	04/08/2022	Bond Future			10.93209	69.43735	10.82510	70.00817		11.69		0.00	0	13,58
R209	On	03/11/2022	Bond Future			11.09132	67.28873	10.98033	67.86826		11.78		0.00	0	4,15
R209	On	02/02/2023	Bond Future			11.23049	68.41551	11.11534	69.00539		11.39		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/05/2023	Bond Future			11.36447	66.46973	11.24503	67.07039		11.50	0.00	0	
Total R209 Future												0.00	0	17,71
R209	On	04/08/2022	Bond Future	10.57	Call			954.60000	0.95460	751,180	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,343.41000	2.34341	2,710,810	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			976.59000	0.97659	769,990	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,310.21000	2.31021	2,674,430	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			998.87000	0.99887	789,090	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,277.37000	2.27737	2,638,410	11.05	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			385.27000	0.38527	300,920	10.34	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			5,823.76000	5.82376	6,318,940	10.34	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			2,329.76000	2.32976	2,029,730	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,174.15000	2.17415	2,453,650	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			63.78000	0.06378	45,980	10.42	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			10,082.05000	10.08205	10,643,780	10.42	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			123.18000	0.12318	91,320	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,571.94000	8.57194	9,119,610	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,895.67000	3.89567	3,499,530	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,241.86000	1.24186	1,425,250	12.45	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			1,121.22000	1.12122	935,260	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,712.35000	3.71235	4,105,920	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			2,301.86000	2.30186	2,004,000	11.78	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,198.64000	2.19864	2,480,310	11.78	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			2,357.82000	2.35782	2,055,630	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,149.88000	2.14988	2,427,220	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,386.24000	2.38624	2,081,900	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,126.02000	2.12602	2,401,210	11.81	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,579.17000	3.57917	3,929,140	10.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,895.26000	1.89526	1,653,430	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,548.74000	3.54874	3,896,790	10.96	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,849.79000	1.84979	1,611,770	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,610.06000	3.61006	3,961,920	10.94	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,872.33000	1.87233	1,632,420	10.95	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,701.89000	2.70189	2,416,370	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,441.56000	3.44156	3,756,700	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,726.38000	2.72638	2,439,240	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,414.69000	3.41469	3,728,210	11.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,677.24000	2.67724	2,393,360	11.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,468.34000	3.46834	3,785,120	11.38	0.00	0	
Total R209 Option												0.00	0	28,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209											0.00	0	46,21	
R210	On	05/05/2022			220.53242	220.53242	220.53242	220.53242				0.00	0	
R210	On	04/08/2022			223.50416	223.50416	223.22320	223.22320				0.00	0	1,02
R210	On	03/11/2022			223.81013	223.81013	223.52651	223.52651				0.00	0	
R210	On	02/02/2023			227.60005	227.60005	227.31381	227.31381				0.00	0	
R210	On	04/05/2023			228.60054	228.60054	228.31260	228.31260				0.00	0	
Total R210 Future											0.00	0	1,02	
Total For R210											0.00	0	1,02	
R213	On	05/05/2022			10.14000	83.32233	10.14000	83.32233			9.27	0.00	0	
R213	On	04/08/2022			10.51181	83.58670	10.38347	84.20962			9.03	0.00	0	26,73
R213	On	03/11/2022			10.70615	81.24768	10.57196	81.88015			9.06	0.00	0	
R213	On	02/02/2023			10.88042	82.60681	10.73985	83.25063			8.65	0.00	0	
R213	On	04/05/2023			11.04267	80.51342	10.89555	81.16906			8.76	0.00	0	
Total R213 Future											0.00	0	26,73	
R213	On	04/08/2022	9.88	Call			515.84000	0.51584	371,780	8.42	0.00	0		
R213	On	04/08/2022	9.88	Put			3,020.05000	3.02005	3,498,910	8.42	0.00	0		
R213	On	04/08/2022	9.89	Call			529.42000	0.52942	382,490	8.43	0.00	0		
R213	On	04/08/2022	9.89	Put			2,982.93000	2.98293	3,458,920	8.43	0.00	0		
R213	On	04/08/2022	9.90	Call			543.23000	0.54323	393,410	8.44	0.00	0		
R213	On	04/08/2022	9.90	Put			2,946.09000	2.94609	3,419,190	8.44	0.00	0		
R213	On	03/11/2022	9.84	Call			669.22000	0.66922	524,650	8.30	0.00	0		
R213	On	03/11/2022	9.84	Put			4,233.99000	4.23399	4,721,890	8.30	0.00	0		47
R213	On	03/11/2022	10.37	Call			1,590.07000	1.59007	1,323,660	8.78	0.00	0		
R213	On	03/11/2022	10.37	Put			2,554.08000	2.55408	2,920,140	8.78	0.00	0		20
R213	On	03/11/2022	9.13	Call			169.12000	0.16912	123,040	8.32	0.00	0		20
R213	On	03/11/2022	9.13	Put			7,385.59000	7.38559	7,971,980	8.32	0.00	0		
R213	On	03/11/2022	9.19	Call			192.13000	0.19213	140,660	8.31	0.00	0		47
R213	On	03/11/2022	9.19	Put			7,092.33000	7.09233	7,673,330	8.31	0.00	0		
R213	On	03/11/2022	10.40	Call			1,655.88000	1.65588	1,382,300	8.80	0.00	0		
R213	On	03/11/2022	10.40	Put			2,475.76000	2.47576	2,834,650	8.80	0.00	0		
R213	On	03/11/2022	9.98	Call			866.34000	0.86634	691,410	8.43	0.00	0		
R213	On	03/11/2022	9.98	Put			3,733.96000	3.73396	4,191,500	8.43	0.00	0		20
R213	On	03/11/2022	10.19	Call			1,225.42000	1.22542	1,001,880	8.63	0.00	0		
R213	On	03/11/2022	10.19	Put			3,061.06000	3.06106	3,469,990	8.63	0.00	0		47
R213	On	03/11/2022	10.38	Call			1,611.84000	1.61184	1,343,040	8.78	0.00	0		
R213	On	03/11/2022	10.38	Put			2,527.77000	2.52777	2,891,440	8.78	0.00	0		
R213	On	03/11/2022	10.39	Call			1,633.78000	1.63378	1,362,580	8.79	0.00	0		
R213	On	03/11/2022	10.39	Put			2,501.67000	2.50167	2,862,940	8.79	0.00	0		
R213	On	02/02/2023	10.21	Put			3,860.38000	3.86038	4,285,260	8.29	0.00	0		

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	10.35	Put		3,453.99000	3.45399	3,851,410	8.39	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		273.71000	0.27371	211,630	7.91	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,986.52000	7.98652	8,568,260	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,045.87000	1.04587	865,190	8.14	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,497.52000	4.49752	4,960,660	8.14	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,373.07000	1.37307	1,154,130	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		696.51000	0.69651	810,250	10.16	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,390.96000	1.39096	1,170,070	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,830.42000	3.83042	4,253,350	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,408.98000	1.40898	1,186,130	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,800.63000	3.80063	4,221,600	8.31	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,633.33000	1.63333	1,386,930	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,793.51000	1.79351	1,531,320	8.45	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,236.29000	3.23629	3,617,920	8.45	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,072.90000	7.07290	6,542,820	10.16	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,434.76000	2.43476	2,132,110	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,180.81000	3.18081	3,533,800	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,456.72000	2.45672	2,152,360	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,157.46000	3.15746	3,508,740	8.60	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,479.11000	2.47911	2,173,020	8.61	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,134.56000	3.13456	3,484,110	8.61	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	32,01
R214	On	05/05/2022	Bond Future			10.88500	66.43706	10.88500	66.43706	13.14	0.00	0	
R214	On	04/08/2022	Bond Future			11.19531	66.48556	11.08304	67.10505	12.72	0.00	0	15,13
R214	On	03/11/2022	Bond Future			11.34882	64.15412	11.23242	64.78298	12.90	0.00	0	
R214	On	02/02/2023	Bond Future			11.48666	65.22784	11.36591	65.86784	12.48	0.00	0	
R214	On	04/05/2023	Bond Future			11.61307	63.08299	11.48802	63.73461	12.68	0.00	0	
Total R214 Future											0.00	0	15,13
R214	On	04/08/2022	Bond Future	10.97	Call		1,353.74000	1.35374	1,083,860	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,987.06000	1.98706	2,336,670	12.30	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,380.78000	1.38078	1,107,460	12.32	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,957.69000	1.95769	2,303,860	12.32	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,408.10000	1.40810	1,131,340	12.34	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,928.66000	1.92866	2,271,390	12.34	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,726.04000	2.72604	2,377,810	13.04	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,037.29000	2.03729	2,317,920	13.04	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,665.32000	2.66532	2,321,630	13.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,083.77000	2.08377	2,368,940	13.01	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.35	Call		2,695.51000	2.69551	2,349,550	13.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,060.33000	2.06033	2,343,230	13.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,615.62000	3.61562	3,986,280	12.04	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,083.06000	2.08306	1,811,660	12.05	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,584.40000	3.58440	3,953,000	12.05	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,034.50000	2.03450	1,767,230	12.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,646.82000	3.64682	4,019,550	12.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,058.82000	2.05882	1,789,480	12.04	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,902.76000	2.90276	2,587,120	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,527.60000	3.52760	3,863,580	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,928.54000	2.92854	2,611,150	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,500.06000	3.50006	3,834,290	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,876.83000	2.87683	2,562,940	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,555.06000	3.55506	3,892,790	12.56	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	15,13
Total for Bond											883,875,426.81	9,777	1,239,57
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	

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

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 04/08/2022 GOVI			820.64100	820.64100	826.63700	826.63700				0.00	0	1,1
GOVI On 03/11/2022 GOVI			832.51600	832.51600	838.60500	838.60500				0.00	0	
GOVI On 02/02/2023 GOVI			846.40300	846.40300	852.60200	852.60200				0.00	0	
GOVI On 04/05/2023 GOVI			861.22500	861.22500	867.53800	867.53800				0.00	0	
Total GOVI Future										0.00	0	1,11
GOVI On 04/08/2022 GOVI	819.26	Call			73,770.00000	7.37700	13,810,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			73,670.00000	7.36700	13,710,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			73,570.00000	7.35700	13,610,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			181,750.00000	18.17500	120,860,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			181,950.00000	18.19500	121,060,000			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			181,850.00000	18.18500	120,960,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			0.00000	0.00000	44,270,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			17,620.00000	1.76200	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	44,370,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			17,820.00000	1.78200	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			0.00000	0.00000	44,170,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			17,720.00000	1.77200	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.87	Call			146,680.00000	14.66800	83,550,000		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			146,580.00000	14.65800	83,450,000		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			146,780.00000	14.67800	83,650,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,11
Total for GOVI												0.00	0	1,11
AL37	On	04/08/2022	Index Future			821.19800	821.19800	825.61500	825.61500			0.00	0	
AL37	On	03/11/2022	Index Future			833.08100	833.08100	837.56800	837.56800			0.00	0	
AL37	On	02/02/2023	Index Future			846.97800	846.97800	851.54800	851.54800			0.00	0	
AL37	On	04/05/2023	Index Future			861.81000	861.81000	866.46500	866.46500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			932.41600	932.41600	939.01700	939.01700			0.00	0	
AL7T	On	03/11/2022	Index Future			945.90900	945.90900	952.61200	952.61200			0.00	0	
AL7T	On	02/02/2023	Index Future			961.68800	961.68800	968.51200	968.51200			0.00	0	
AL7T	On	04/05/2023	Index Future			978.52800	978.52800	985.47700	985.47700			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			832.15600	832.15600	838.21800	838.21800			0.00	0	12
ALBI	On	03/11/2022	Index Future			844.19800	844.19800	850.35400	850.35400			0.00	0	
ALBI	On	02/02/2023	Index Future			858.28100	858.28100	864.54700	864.54700			0.00	0	
ALBI	On	04/05/2023	Index Future			873.31000	873.31000	879.69200	879.69200			0.00	0	
Total ALBI Future												0.00	0	12
Total For ALBI												0.00	0	12
IGOV	On	04/08/2022	Index Future			321.36500	321.36500	322.89700	322.89700			0.00	0	48
IGOV	On	03/11/2022	Index Future			326.09300	326.09300	327.65000	327.65000			0.00	0	
IGOV	On	02/02/2023	Index Future			331.60900	331.60900	333.19500	333.19500			0.00	0	
IGOV	On	04/05/2023	Index Future			337.49100	337.49100	339.10700	339.10700			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	62
JIBAR	f On	18/05/2022	Jibar Future			4.47000	95.53000	4.42500	95.57500			0.00	0	
JIBAR	f On	15/06/2022	Jibar Future			4.96500	95.03500	4.87500	95.12500			0.00	0	
JIBAR	f On	20/07/2022	Jibar Future			5.06500	94.93500	4.99500	95.00500			0.00	0	
JIBAR	f On	17/08/2022	Jibar Future			5.50500	94.49500	5.40000	94.60000			0.00	0	

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 21/09/2022		Jibar Future	5.61000	94.39000	5.51000	94.49000				0.00	0	
JIBAR f On 19/10/2022		Jibar Future	6.04500	93.95500	5.89500	94.10500				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	6.54000	93.46000	6.32000	93.68000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	7.00000	93.00000	6.75000	93.25000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	7.57000	92.43000	7.25000	92.75000				0.00	0	
JIBAR f On 20/09/2023		Jibar Future	7.75500	92.24500	7.41500	92.58500				0.00	0	
JIBAR f On 20/12/2023		Jibar Future	7.84500	92.15500	7.51500	92.48500				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	8.00500	91.99500	7.67000	92.33000				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										883,875,426.81	9,777	1,241,63
ABCPI3 On 07/12/2023		Spot Bond	2.39700	324.36419	2.39700	324.28040				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.89496				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.95903				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	103.47672	9.65000	103.44993				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.41000	91.80094	11.41000	91.77296				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.22478				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.91435				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022		Spot Bond			0.00000	99.91172				0.00	0	
Total ABFN14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.43122				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.75223				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.18017				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.77488				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.38827				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.76720				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.67056				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.51397				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.71615				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.59793				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.19660				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.93998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.34168				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	99.89442				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.23171				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.95333				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.02140				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.13475				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.48576				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.39027				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.40008				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.40714				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.72927				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.15451				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.07112				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.80693				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.36339				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.70277				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.50043				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.91311				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.91013				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.90770				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.23079				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.10946				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.35516				0.00	0	
Total ABJ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABJ03									0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.77698			0.00	0	
Total ABJ04 SPOT									0.00	0	
Total For ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.82269			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	99.84588			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.68000	6.68000	6.68000	150.27630			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	36.91370	100.00000	36.82535			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.43000	2.43000	2.43000	159.65719			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.45100	3.45100	3.45100	211.31761		1,964,309,200,000.00	569,200,000	284,600,000	
Total ABN62 SPOT								1,964,309,200,000.00	569,200,000	284,600,000	
Total For ABN62								1,964,309,200,000.00	569,200,000	284,600,000	
ABN63 On 07/12/2033 Spot Bond			4.25000	4.25000	4.25000	241.52201		0.00	0	0	
Total ABN63 SPOT								0.00	0	0	
Total For ABN63								0.00	0	0	
ABN67 On 28/02/2023 Spot Bond			7.06500	7.06500	7.06500	102.00768		0.00	0	0	
Total ABN67 SPOT								0.00	0	0	
Total For ABN67								0.00	0	0	
ABN79 On 21/12/2026 Spot Bond			8.30000	8.30000	8.30000	112.31438		0.00	0	0	
Total ABN79 SPOT								0.00	0	0	
Total For ABN79								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			5.50500	99.95477	5.50500	99.93971		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			5.59500	102.00512	5.59500	102.01271		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 ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.99000	107.21880	7.99000	107.19560				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.71000	108.27280	8.71000	108.24730				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03500	106.16574	6.03500	106.14859				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.93900	104.54588	7.93900	104.52378				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.77972	100.00000	12.75160				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.50800	328.67113	1.50800	328.59420				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.17500	11.17500	11.17500	103.12937				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.92321				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.89659				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.74263				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.89423				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL194 On 20/09/2022 Spot Bond					0.00000	100.89423				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.91691				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.91691				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.18248				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.44261				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.85161				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.74718				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.30048				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.53092				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.46038				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.69071				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.51334				0.00	0	300,000.00
Total AGL03 SPOT										0.00	0	300,000.00

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 AGL03										0.00	0	300,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.63990				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	106.03659				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.13627				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.75248				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.33541				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.34663				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.60000	99.38768	8.60000	99.36457				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.36366				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.42036				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.49107				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.30555				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.25754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.75500	105.88663	6.75500	105.86720				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.18288				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.32154				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.40685				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.47914				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.27436				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.67389				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.32145				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.40674				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.00348				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.37944				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.46552				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.36410				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.33212				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.44939				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.40888				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.65507				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.06739				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75500	103.94539	7.75500	103.92378				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.20200	106.09763	8.20200	106.07408				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.26000	93.12896	12.26000	93.09836				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.48100	189.69669	5.48100	189.63210				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.35349				0.00	0	
Total APF06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.81156				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.26200				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.01592				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.03561				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.46047				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02001				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.60000	256.91009	4.60000	256.82848				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.10000	223.55100	5.10000	223.47698				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.32100	201.74796	4.32100	201.68552				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.98623				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.74153				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.66000	118.80713	4.66000	118.76912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.78364				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.79458				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.86959				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	105.40949				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN210 On 29/08/2022 Spot Bond					0.00000	101.17332				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.98358				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN270 On 20/06/2023 Spot Bond					0.00000	100.78723				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.90057				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.82880				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	101.31727				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.00930				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN29 On 26/09/2023 Spot Bond					0.00000	100.80149				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.84361				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.79330				0.00	0	200,000,00
Total ASN310 SPOT										0.00	0	200,000,00
Total For ASN310										0.00	0	200,000,00
ASN31 On 31/03/2029 Spot Bond			4.12600	4.12600	4.12600	111.50955				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.75500	4.75500	4.75500	104.37559				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.97253				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.09965				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.01679				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.22895				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.77000	117.19623	4.77000	117.15838				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.85689				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.78357				0.00	0	
Total ASN346 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.83392				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.82357				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.82357				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.20508				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.18691				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.99643				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.83686				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.32609				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.93963				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.93963				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.36419				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.81553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.84548				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.89367				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.81020				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.94342				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.03733				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.87330				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.76272				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.78523				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.00969				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.51612				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 21/12/2026 Spot Bond					0.00000	104.39069				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.32983				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.33268				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.54261				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.06973				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.16601				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.19197				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.60015				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.11715				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	111.70500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.01835				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.54273				0.00	0	
Total ASN489 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.84796				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.84796				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.13261				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.99500	99.86037	9.99500	99.83361				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.17500	99.47773	9.17500	99.45321				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.72500	98.24263	9.72500	98.21701				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.72500	98.24263	9.72500	98.21701				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.48046	9.10000	102.45542				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.01573	11.05000	102.98512				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.00224	11.00000	102.97177				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.86731	10.50000	102.83824				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.86731	10.50000	102.83824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.68148				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.11614				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	101.60375				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN543 On 31/07/2023 Spot Bond			10.60000	102.89431	10.60000	102.86496				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.47000	100.18021	10.47000	102.83022				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	102.88081	10.55000	102.85160				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.98050				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.27081				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	101.14644				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	100.67330				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN576 On 20/12/2022 Spot Bond					0.00000	100.78361				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 13/02/2023 Spot Bond					0.00000	101.12490				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	99.88735				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.18217				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	102.52126	9.22000	102.49574				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.47027				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.36239				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.27573				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.25712				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.46466				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	98.71646				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.13970				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2023 Spot Bond					0.00000	100.91244				0.00	0	
Total ASN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.07991				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.86969				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.65108				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.97878				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.82573				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.53213				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.64534				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.93017				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.01771				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.24685				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.12320				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.08921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.54143				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.82410				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.24557				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	99.83608				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.66097				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.76547				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.97648				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	101.01638				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	103.41526				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	101.46533				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	100.80598				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.18358				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.13300				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54066				0.00	1,537,200,000	768,600,00
Total ASN694 SPOT										0.00	1,537,200,000	768,600,00
Total For ASN694										0.00	1,537,200,000	768,600,00
ASN69: On 31/01/2030 Spot Bond					0.00000	100.12989				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.88332				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.88998				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.79691				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.01704				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.93801				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.82376				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.83493				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.28922				0.00	0	
Total ASN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.57329				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.63342				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.01937				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.35525				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.15959				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.12864				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.39796				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.83188				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.85003				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.86335				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.92801				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.12174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN750 On 31/05/2022 Spot Bond					0.00000	101.10595				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN760 On 21/12/2026 Spot Bond					0.00000	101.08988				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	101.03058				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN780 On 21/12/2026 Spot Bond			9.42884	9.42884	9.42884	107.95196				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	101.28936				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN790 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	102.14454				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN790 On 06/06/2022 Spot Bond					0.00000	100.97193				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN800 On 08/06/2022 Spot Bond					0.00000	100.83712				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN800 On 31/07/2027 Spot Bond					0.00000	100.13783				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN800 On 31/01/2027 Spot Bond					0.00000	100.12083				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN800 On 31/01/2030 Spot Bond					0.00000	100.12105				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	101.07824				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.86795				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN817 On 01/07/2022 Spot Bond					0.00000	100.57346				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.68425				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN819 On 01/07/2022 Spot Bond					0.00000	100.59002				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.60064				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.50669				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.54227				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.25260				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.53794				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.64325				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.64153				0.00	0	
Total ASN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN826									0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.53169			0.00	0	
Total ASN831 SPOT									0.00	0	
Total For ASN831									0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.45787			0.00	0	
Total ASN832 SPOT									0.00	0	
Total For ASN832									0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.45787			0.00	0	
Total ASN833 SPOT									0.00	0	
Total For ASN833									0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.39410			0.00	0	
Total ASN834 SPOT									0.00	0	
Total For ASN834									0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.34170			0.00	0	1,150,000,00
Total ASN837 SPOT									0.00	0	1,150,000,00
Total For ASN837									0.00	0	1,150,000,00
ASN83 On 21/04/2027 Spot Bond					0.00000	100.32049			0.00	0	
Total ASN838 SPOT									0.00	0	
Total For ASN838									0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.31792			0.00	0	
Total ASN839 SPOT									0.00	0	
Total For ASN839									0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.31792			0.00	0	
Total ASN840 SPOT									0.00	0	
Total For ASN840									0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.31964			0.00	0	
Total ASN841 SPOT									0.00	0	
Total For ASN841									0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.55359			0.00	0	
Total ASN842 SPOT									0.00	0	
Total For ASN842									0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.20126			0.00	0	
Total ASN845 SPOT									0.00	0	
Total For ASN845									0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.20314			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.20876				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.21580				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.21431				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.81585				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.11544				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.26229				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.63574				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88500	99.48312	6.88500	99.46472				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.60589				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.35744				0.00	400,000,000	500,000,000
Total BAW36 SPOT										0.00	400,000,000	500,000,000
Total For BAW36										0.00	400,000,000	500,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.96737				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA67 On 31/03/2023 Spot Bond			8.95500	8.95500	8.95500	103.09484				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.78500	11.78500	11.78500	102.50650				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.89876				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.74077				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.74143				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.68515				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.12117				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.71500				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.96317				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.02163				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.26475				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.14948				0.00	0	
Total BAYA83 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.96649				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.02063				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.02662				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.19066				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.77931				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.45854				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.16483				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.94045				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.96708				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.94004				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.15569				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.46178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.18302				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.15651				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.36175				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.21070				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.15606				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.73000	8.73000	8.73000	97.69774				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.03788				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.42985				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.10563				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.89977				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX35 On 16/06/2026 Spot Bond					0.00000	101.11960				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.07838				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.84415				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.97980				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.94335				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74500	103.38227	7.74500	103.36085				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.44767				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.63288				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.66898				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.57730				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.42294				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.88603				0.00	0	150,000,00
Total BGT01 SPOT										0.00	0	150,000,00

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 BGT01										0.00	0	150,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.88733				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.28174				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.49500	104.29691	6.49500	104.27850				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.87102				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.16149				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.41923				0.00	0	400,000,00
Total BID14 SPOT										0.00	0	400,000,00
Total For BID14										0.00	0	400,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.29690				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.21097				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.54066				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.39100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.88200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.39200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	47.51800				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	
BNPP1 On 10/05/2022 Spot Bond					0.00000	101.27209				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	101.03068				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.95330				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	100.51541				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.62324				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.03536				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.63527				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.42041				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.91285				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.24650				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.65565				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.10557				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.10934				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.13261				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.43785				0.00	0	500,000,0€
Total BPPF32 SPOT										0.00	0	500,000,0€
Total For BPPF32										0.00	0	500,000,0€
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.09707				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.73136				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	99.98309				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.49106				0.00	0	10,000,0€
Total CBL29 SPOT										0.00	0	10,000,0€
Total For CBL29										0.00	0	10,000,0€
CBL30 On 02/11/2024 Spot Bond					0.00000	100.17001				0.00	0	20,000,0€
Total CBL30 SPOT										0.00	0	20,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CBL30										0.00	0	20,000,00
CCT01 On 23/06/2023 Spot Bond			8.22500	109.32995	8.22500	109.30574				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.47500	110.66421	8.47500	110.63898				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.07500	106.82909	9.07500	106.80333				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.49500	10.49500	10.49500	102.38182				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.16401				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.58301				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.68931				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.35002				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.37001				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.81392	4.77000	103.31000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.84165				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.51000	106.65476	7.51000	106.63340				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	108.99587	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.08737				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.25783				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	104.68937				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	100.75664	10.98000	100.72738				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	113.60661	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN386 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN390 On 20/09/2022 Spot Bond					0.00000	100.84359				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN398 On 14/11/2022 Spot Bond					0.00000	99.89655				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.89735				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.13000	148.87597	5.13000	148.82644			6,738,768,000,000.00	1,313,600,000	656,800,000	
Total CLN453 SPOT									6,738,768,000,000.00	1,313,600,000	656,800,000	
Total For CLN453									6,738,768,000,000.00	1,313,600,000	656,800,000	
CLN454 On 31/01/2025 Spot Bond			5.57000	147.19732	5.57000	147.14662			0.00	0		
Total CLN454 SPOT									0.00	0		
Total For CLN454									0.00	0		
CLN472 On 19/11/2022 Spot Bond					0.00000	99.82247			0.00	0		
Total CLN472 SPOT									0.00	0		
Total For CLN472									0.00	0		
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total CLN480 SPOT									0.00	0		
Total For CLN480									0.00	0		
CLN488 On 28/07/2022 Spot Bond			6.75500	103.08690	6.75500	103.06811			0.00	0		
Total CLN488 SPOT									0.00	0		
Total For CLN488									0.00	0		
CLN493 On 20/06/2022 Spot Bond					0.00000	100.97558			0.00	0		
Total CLN493 SPOT									0.00	0		
Total For CLN493									0.00	0		
CLN495 On 29/08/2022 Spot Bond					0.00000	101.42107			0.00	0		
Total CLN495 SPOT									0.00	0		
Total For CLN495									0.00	0		
CLN496 On 04/09/2024 Spot Bond			7.15500	107.95961	7.15500	107.93900			0.00	0		
Total CLN496 SPOT									0.00	0		
Total For CLN496									0.00	0		
CLN497 On 04/09/2024 Spot Bond					0.00000	102.92894			0.00	0		
Total CLN497 SPOT									0.00	0		
Total For CLN497									0.00	0		
CLN501 On 11/10/2022 Spot Bond					0.00000	100.53304			0.00	0		
Total CLN501 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.56040				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.10725				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.49067				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.07930				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.70557				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.91889				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	101.46374	9.96000	101.43699				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.27499	10.01000	100.24874				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.36994				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.43970	9.60000	103.41285				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.97286				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.18159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.50426	9.20000	101.47944				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.70040				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.47528				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.32798				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.47606				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.97286				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.91031				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.38089				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.95500	104.25805	9.95500	104.23007				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.67467				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.25650				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	100.42921				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54' On 20/12/2023 Spot Bond					0.00000	148.56100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	101.22461				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.99270				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			9.42500	104.21557	9.42500	104.18907				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.47500	102.62692	9.47500	102.60111				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			9.56500	101.70884	9.56500	101.68260				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.69995				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	99.89386				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.96680				0.00	0	
Total CLN557 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.30668				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.47174				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	120.85000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.98253				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.81621	10.19000	99.85866				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.42500	102.12284	9.42500	102.09687				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.34172				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.37509				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.27704				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.15747				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.98351				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.65500	100.91990	9.65500	100.89362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.96517				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.98343				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.96242				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.99009				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.36648				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.65998				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.15675				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.10768				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	102.89654				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.16892				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	103.70733				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.05808				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.89472				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.90555				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.52480				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.85701				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.55000	151.82140	3.55000	122.14580			7,019,770,000,000.00	1,977,400,000	988,700,000	
Total CLN592 SPOT									7,019,770,000,000.00	1,977,400,000	988,700,000	
Total For CLN592									7,019,770,000,000.00	1,977,400,000	988,700,000	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.49160				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.72249				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.28620				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	104.21838				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.62579				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.97161				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.90555				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.90555				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.24744				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.02042				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	99.96858				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.20823				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.37809				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.29391				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.27416	9.32000	100.24920				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.29338				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	102.50246				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612On 07/03/2025 Spot Bond					0.00000	101.08039				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613On 22/08/2022 Spot Bond					0.00000	101.25188				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614On 30/11/2023 Spot Bond					0.00000	101.48705				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615On 30/09/2022 Spot Bond					0.00000	100.65881				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	190,000,0€
Total CLN616 SPOT										0.00	0	190,000,0€
Total For CLN616										0.00	0	190,000,0€
CLN617On 20/12/2024 Spot Bond					0.00000	102.07118				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618On 20/12/2022 Spot Bond					0.00000	101.19507				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619On 31/05/2024 Spot Bond					0.00000	101.22008				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620On 28/10/2024 Spot Bond					0.00000	100.19458				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN621 On 28/10/2022 Spot Bond					0.00000	100.28576				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.26055				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.71500	104.17014	6.71500	104.15114				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.50607				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.36643				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.29500	63.17743	12.29500	83.48750				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.26404				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.12500	100.39019	10.12500	100.36280				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.49967				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.27656				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.63462				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN633										0.00	0	
CLN63 On 09/05/2024 Spot Bond					0.00000	100.01593				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	104.38575				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.25741				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.49327				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	101.80569				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.62122				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.33719				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.26381				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.88965				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	100.42538				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.89109				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.63356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.18497				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.49327				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.21586				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.49327				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	170,000,00
Total CLN655 SPOT										0.00	0	170,000,00
Total For CLN655										0.00	0	170,000,00
CLN655 On 20/06/2025 Spot Bond					0.00000	101.01006				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.01363				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.40728				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.16200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN663 On 20/12/2024 Spot Bond					0.00000	118.46400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	142.87700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.43905				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.73811				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.77472				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	102.98663				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.53654				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.26108				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.64254				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.12147	152.81167	4.12147	124.14804			13,634,647,054,000.00	3,308,200,000	1,654,100,000	
Total CLN673 SPOT									13,634,647,054,000.00	3,308,200,000	1,654,100,000	
Total For CLN673									13,634,647,054,000.00	3,308,200,000	1,654,100,000	
CLN674 On 31/01/2025 Spot Bond			4.12147	152.81167	4.12147	124.14884			0.00	0	0	
Total CLN674 SPOT									0.00	0	0	
Total For CLN674									0.00	0	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.67452				0.00	0	
Total CLN676 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.75980				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.84305				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.39980				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	104.56362				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.00184				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.80853				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.82986				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.18651				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.97618				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.97596				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.86303				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.71333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.86319				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.83494				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	86.09585				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	84.56859				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.04610				0.00	2,165,600,000	1,182,800,000
Total CLN699 SPOT										0.00	2,165,600,000	1,182,800,000
Total For CLN699										0.00	2,165,600,000	1,182,800,000
CLN700 On 28/02/2023 Spot Bond					0.00000	101.08247				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.98520				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.29391				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.33322				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.66401				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.80244				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	100.99143				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.84423				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.06284				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	83.30723				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.86903				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	99.97090				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.84956				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.84956				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.84956				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.09617				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.90151				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.08790				0.00	0	
Total CLN720 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN720										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.41201				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	101.03966				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.12612				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.78430				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.78430				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.78430				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.79762				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.79762				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.79762				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.63986				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.68473				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.32755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.91786				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.37146				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.93030				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.97019				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.24200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.03202				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.47195				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.86633				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.07793				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	100.39921				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.46046				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.86313				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.13593				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.98326				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.63101				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.00421				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.98130				0.00	20,035,200,000	5,008,800,000
Total CLN755 SPOT										0.00	20,035,200,000	5,008,800,000
Total For CLN755										0.00	20,035,200,000	5,008,800,000
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.37969				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.34033				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.49504				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	100.13020				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.26288				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.72641				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.00421				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	100.89910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.43220				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.16195				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.07292				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.00104				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.33693				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.14107				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.50100	6.50100	6.50100	118.82596				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.30119				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.57223				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.11800				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78(On 31/01/2027 Spot Bond					0.00000	100.11894				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78' On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.31956				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.13683				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.12365				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.12572				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.80473				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	100.75643				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.80473				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	102.86267				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	102.72636				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.13696				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79' On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
Total CLN791 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.13696				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.08490				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.13696				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.13696				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.80479				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.13696				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.13708				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.13764				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.13764				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.34816				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.12735				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.11951				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.50412				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.13871				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.21070				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.12554				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.88439				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.73000	97.72055	8.73000	97.69774				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.89174				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.37081				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.92730				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.80619				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN814 On 04/10/2022 Spot Bond					0.00000	100.80619				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.13696				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.13718				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.13871				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.11803				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.27443				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.10324				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.11432				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09500	109.37803	8.09500	109.35418				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.69500	106.85703	10.69500	106.82645				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.15500	106.16542	9.15500	106.13931				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.59000	102.22526	7.59000	102.20446				0.00	0	
Total COT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.48500	91.69327	12.48500	91.66293				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.07500	97.06378	11.07500	97.03504				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.95500	9.95500	9.95500	107.21162				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.29791				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.21839				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.23828				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	103.00221				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.82500	9.82500	9.82500	106.29768				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.88616				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.64812				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.01500	104.27477	7.01500	104.25491				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	58.88304	100.00000	58.75128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	58.88304	100.00000	58.75128				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53500	105.68875	7.53500	105.66716				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.16659	9.69000	102.13989				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.16659	9.69000	102.13989				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.02500	100.26663	10.02500	100.23955				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.42000	91.82920	12.42000	91.79864				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	102.25704	10.10000	102.22922				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.25704	10.10000	102.22922				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.20167				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.30072				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.10553				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.44140				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.60197				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.24798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.00013				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.71143				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.47735				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.10395				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	93.52183				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.10932				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.84182				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.35682				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.05367				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.09165				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06500	106.45289	7.06500	106.43281				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.86000	116.20385	4.86000	116.16627				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.66000	105.26595	4.66000	105.23225				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	140.94678	2.25000	140.91089				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.73100	153.17563	3.73100	153.13072			4,850,300,000,000.00		1,300,000,000	1,300,000,000
Total EL28 SPOT									4,850,300,000,000.00		1,300,000,000	1,300,000,000
Total For EL28									4,850,300,000,000.00		1,300,000,000	1,300,000,000
EL29 On 19/11/2029 Spot Bond			3.60300	141.02672	3.60300	140.98561				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.64600	137.80074	3.64600	137.76042				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.55000	120.07041	4.55000	120.03242				0.00	0	66,000,000
Total EL31 SPOT										0.00	0	66,000,000
Total For EL31										0.00	0	66,000,000
EL36 On 31/01/2036 Spot Bond			4.63000	107.35881	4.63000	107.32455				0.00	0	99,000,000
Total EL36 SPOT										0.00	0	99,000,000
Total For EL36										0.00	0	99,000,000
EL36/I2 On 31/01/2036 Spot Bond			2.25000	140.94678	2.25000	140.91089				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	163.29984				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	160.66974				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	124.58766				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.65055				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	121.17580				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.61498				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	108.73089				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.51137				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.43980				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	94.48236				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.44584				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.13500	100.03749	10.13500	100.01062				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.08000	12.08000	12.08000	92.44028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.13000	12.13000	12.13000	96.58757				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.22500	10.22500	10.22500	103.88712				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.22500	10.22500	10.22500	104.05665				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.07000	12.07000	12.07000	75.33769				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.43500	11.43500	11.43500	101.85984				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.07000	12.07000	12.07000	96.26473				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.14212				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.01054				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.94147				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.91846				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01553				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	101.18770				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.22472				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.07152				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.93702				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.99992				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.86721				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.06789				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.66700				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.34407				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.14092				0.00	0	300,000.00
Total EQT005 SPOT										0.00	0	300,000.00
Total For EQT005										0.00	0	300,000.00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.11547				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.78914				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.52835				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.02063				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.37889				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.88761				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.15994				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.88006				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.17237				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.23455				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	99.91125				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.11020				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	99.88190				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36500	105.38446	6.36500	105.36622				0.00	0	1,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES23 SPOT										0.00	0	1,500,000.00
Total For ES23										0.00	0	1,500,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.89854	10.00000	102.87080				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.22500	96.40814	9.22500	96.38439			4,988,911,365,000.00		540,803,400	5,262,686,400
Total ES26 SPOT									4,988,911,365,000.00		540,803,400	5,262,686,400
Total For ES26									4,988,911,365,000.00		540,803,400	5,262,686,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82385	7.85000	100.80264				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.71000	75.07273	11.60500	75.58001			734,523,802,000.00		62,726,200	786,759,000
Total ES33 SPOT									734,523,802,000.00		62,726,200	786,759,000
Total For ES33									734,523,802,000.00		62,726,200	786,759,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14696	7.50000	101.12672				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.10000	73.46276	11.99000	74.08035			446,436,760,000.00		36,895,600	2,575,870,800
Total ES42 SPOT									446,436,760,000.00		36,895,600	2,575,870,800
Total For ES42									446,436,760,000.00		36,895,600	2,575,870,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36457	8.50000	100.34175				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.97779				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.01650				0.00	0	300,000.00
Total EXX05 SPOT										0.00	0	300,000.00
Total For EXX05										0.00	0	300,000.00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.02040				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.84006				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.10979				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.90130				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.18460				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.19813				0.00	0	300,000,0€
Total FIFB19 SPOT										0.00	0	300,000,0€
Total For FIFB19										0.00	0	300,000,0€
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.02721				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.03264				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.25785				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.34217				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.36326				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.95777				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.91712				0.00	0	10,000,0€
Total FRB23 SPOT										0.00	0	10,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB23									0.00	0	10,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.00017			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.29545			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.74003			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.80500	109.08535	8.80500	109.05953			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.59608			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.23036			0.00	0	300,000,00
Total FRB29 SPOT									0.00	0	300,000,00
Total For FRB29									0.00	0	300,000,00
FRB30 On 19/04/2026 Spot Bond			8.72500	98.61449	8.72500	98.59148			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.25558			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.40800	324.31137	2.40800	324.22753			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.43500	2.43500	2.43500	159.63628			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.52100	210.58417	3.52100	210.52351		4,465,332,200,000.00	1,268,200,000	634,100,00	
Total FRBI28 SPOT								4,465,332,200,000.00	1,268,200,000	634,100,00	
Total For FRBI28								4,465,332,200,000.00	1,268,200,000	634,100,00	
FRBI29 On 31/03/2029 Spot Bond			4.07100	4.07100	4.07100	111.89754		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.54500	4.54500	4.54500	235.06706				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.86000	101.64088	4.86000	101.60795				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.93000	102.43235	4.93000	102.39882				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.98000	7.98000	7.98000	82.63383				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.05000	8.05000	8.05000	81.74090				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	154.32762				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.82304				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.07923				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27 On 30/01/2023 Spot Bond					0.00000	100.19192				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.61976				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.26814				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.93023				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.91890				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	99.97791				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.84552				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.83836				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.81962				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.08183				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.89984				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	99.89823				0.00	0	
Total FRC297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.40492				0.00	0	200,000,00
Total FRC299 SPOT										0.00	0	200,000,00
Total For FRC299										0.00	0	200,000,00
FRC300 On 25/04/2023 Spot Bond					0.00000	101.29551				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.72970				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.43691				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.82570				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.09859				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.56562				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.80357				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.91413				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.99675				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.75424				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.01998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.19414				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.90347				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.99651				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.13269				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.92325				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.58667				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.41367				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.63347				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	101.13891				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.06138				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.34243				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 31/05/2024 Spot Bond					0.00000	101.69605				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.69874				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.36423				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.60272				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.16690				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.83639				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.36519				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.06551				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.54038				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.34529				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.26459				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.21294				0.00	0	
Total FRC350 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.30137				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.54262				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.26866				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.33722				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.28522				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.28595				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.00881				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.34466				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.19828				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.67489				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.98537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.70461				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.97759				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.32458				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.39043				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.23625				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.24271				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.28945				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.28823				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.30212				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.58128				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.20739				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC377 On 20/06/2026 Spot Bond					0.00000	101.20081				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.83276				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.00030				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.93663				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.28062				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.28062				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.26735				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.26735				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.06449				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.21856				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.29917				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.11910				0.00	0	
Total FRC391 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC391										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.29917				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	99.98085				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.87195				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.21852				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.32872				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	100.79781				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.35337				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.52529				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		589,000,000,000,000.00		25,890,000,000	25,890,000,000	
Total FRC400 SPOT								589,000,000,000,000.00		25,890,000,000	25,890,000,000	
Total For FRC400								589,000,000,000,000.00		25,890,000,000	25,890,000,000	
FRC40: On 19/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		373,000,000,000,000.00		3,730,000,000	3,730,000,000	
Total FRC401 SPOT								373,000,000,000,000.00		3,730,000,000	3,730,000,000	
Total For FRC401								373,000,000,000,000.00		3,730,000,000	3,730,000,000	
FRI33 On 28/02/2033 Spot Bond			4.25000	109.48806	4.25000	109.45445				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.51000	121.04648	4.51000	121.00824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.45421				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.56384				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.30661				0.00	0	2,300,000,00
Total FRJ24 SPOT										0.00	0	2,300,000,00
Total For FRJ24										0.00	0	2,300,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.08401				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.45929				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.60545				0.00	260,000,000	130,000,00
Total FRJ27 SPOT										0.00	260,000,000	130,000,00
Total For FRJ27										0.00	260,000,000	130,000,00
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.30748				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.29131				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.63492				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.31559				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.77454				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.11800	4.11800	4.11800	110.71812				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.48000	4.48000	4.48000	121.46206				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.85946				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.62000	119.39945	4.62000	119.36137				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.55000	235.03381	4.55000	234.95945				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.76000	117.34161	4.76000	117.30373			300,832,000,000.00		63,200,000	31,600,000
Total FRS110 SPOT									300,832,000,000.00		63,200,000	31,600,000
Total For FRS110									300,832,000,000.00		63,200,000	31,600,000
FRS11 On 07/12/2033 Spot Bond			4.58000	4.58000	4.58000	234.31505				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.28000	156.19196	3.28000	156.14781				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	107.85370	3.70500	107.82197				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.56000	120.29451	4.56000	120.25633				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.70000	231.83296	4.70000	231.75868				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.75000	230.77769	4.75000	230.70344				0.00	0	
Total FRS121 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS121									0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.81000	158.11933	2.81000	158.07665			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.78000	230.14732	4.78000	230.07308			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.76000	117.34161	4.76000	117.30373			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.13100	203.80761	4.13100	203.74557		1,060,014,600,000.00	256,600,000	128,300,00	
Total FRS126 SPOT								1,060,014,600,000.00	256,600,000	128,300,00	
Total For FRS126								1,060,014,600,000.00	256,600,000	128,300,00	
FRS126 On 31/01/2038 Spot Bond			5.51000	107.01229	5.51000	106.97558		0.00	0		
Total FRS127 SPOT								0.00	0		
Total For FRS127								0.00	0		
FRS127 On 31/03/2028 Spot Bond			4.02100	205.01100	4.02100	204.94920		1,097,733,000,000.00	273,000,000	136,500,00	
Total FRS129 SPOT								1,097,733,000,000.00	273,000,000	136,500,00	
Total For FRS129								1,097,733,000,000.00	273,000,000	136,500,00	
FRS129 On 31/03/2028 Spot Bond			4.08100	204.35361	4.08100	204.29167		0.00	0		
Total FRS131 SPOT								0.00	0		
Total For FRS131								0.00	0		
FRS131 On 07/12/2033 Spot Bond			5.29000	219.74262	5.29000	219.66875		0.00	0		
Total FRS132 SPOT								0.00	0		
Total For FRS132								0.00	0		
FRS132 On 31/01/2038 Spot Bond			5.46000	107.66604	5.46000	107.62928		0.00	0		
Total FRS134 SPOT								0.00	0		
Total For FRS134								0.00	0		
FRS134 On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	117.30373		0.00	0		
Total FRS135 SPOT								0.00	0		
Total For FRS135								0.00	0		
FRS135 On 31/01/2038 Spot Bond			4.74000	117.63298	4.74000	117.59508		1,945,814,556,000.00	410,509,400	205,254,70	
Total FRS136 SPOT								1,945,814,556,000.00	410,509,400	205,254,70	
Total For FRS136								1,945,814,556,000.00	410,509,400	205,254,70	
FRS136 On 31/03/2028 Spot Bond			3.89100	206.44367	3.89100	206.38214		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.06000	224.36293	5.06000	224.28889				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.02100	205.01100	4.02100	204.94920				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.02100	205.01100	4.02100	204.94920				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.42200	211.70803	3.42200	211.64760				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.58000	154.97657	3.58000	154.93150				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.37100	201.20990	4.37100	201.14737				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.41100	200.78063	4.41100	200.71801				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.55000	155.09758	3.55000	155.05262				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.88600	206.49900	3.88600	206.43750				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.42100	4.42100	4.42100	200.61085				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.32720				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17 On 16/10/2022 Spot Bond					0.00000	100.34288				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.37420				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	100.89836				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.79569				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	192.09387				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	135.75192				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	182.56486				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	165.52904				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.01703				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.02721				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	99.96661				0.00	0	
Total FRS200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.19181				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.44726				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.29414				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.73020				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.02621				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.83639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 31/07/2022 Spot Bond					0.00000	100.30760				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 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	99.89536				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	106.23644				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.24445				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	105.28242				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.58754				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	69.04131				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.64924				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	111.78811				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.55900				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	99.95575				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	101.04847				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	110.54593				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	101.16724				0.00	0	
Total FRS260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.48028				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.79169				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	111.52220				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.79718				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	107.62697				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.92043				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	102.87601				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.79277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.23235				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.98123				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.13990				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.02267				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.83726				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.94500	9.94500	9.94500	99.29408				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.94500	9.94500	9.94500	99.29408				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.25234				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.67195				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 31/01/2030 Spot Bond			11.34400	11.34400	11.34400	92.75564				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.11812				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.49471				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.30943				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 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	
FRS29 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	
FRS29 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	
FRS29 On 09/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			017,000,000,000,000.00	10,170,000,000	23,000,000,000	
Total FRS298 SPOT									17,000,000,000,000.00	10,170,000,000	23,000,000,000	
Total For FRS298									17,000,000,000,000.00	10,170,000,000	23,000,000,000	
FRS36 On 07/12/2023 Spot Bond			1.71000	1.71000	1.71000	327.60714				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.44000	329.00377	1.44000	328.92739				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	328.87836				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.09764				0.00	0	
Total FRS62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.46000	113.20027	4.46000	113.16465				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.07000	74.95094	4.07000	119.16127				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	158.53222				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	157.37568				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	323.73765				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.05500	6.05500	6.05500	102.79731				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.96500	110.86127	7.96500	110.83749		1,593,000,000,000.00		200,000,000	1,100,000,00	
Total FRX24 SPOT								1,593,000,000,000.00		200,000,000	1,100,000,00	
Total For FRX24								1,593,000,000,000.00		200,000,000	1,100,000,00	
FRX25 On 26/07/2025 Spot Bond			7.97500	107.74573	7.97500	107.72246				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.45500	104.78911	8.45500	104.76540		49,208,100,000.00		5,820,000	14,615,60	
Total FRX26 SPOT								49,208,100,000.00		5,820,000	14,615,60	
Total For FRX26								49,208,100,000.00		5,820,000	14,615,60	
FRX27 On 07/03/2027 Spot Bond			8.09500	110.00727	8.09500	109.98355				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.73500	109.44061	8.73500	109.41477				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.74500	102.69138	9.74500	102.66439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.61000	101.40316	9.61000	101.37687				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.70000	106.29706	9.70000	106.26956				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.29000	73.78507	11.29000	73.76293				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.07088				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.45360				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.19013				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.13677				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.17303				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.18370				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.28046				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.29675				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.30488				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.24489				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.32692				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.25978				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.37157				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.15354				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.54359				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.53839				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.67100	118.18846	3.67100	118.15387			2,792,896,800,000.00	760,800,000	760,800,000	380,400,000
Total GRL35 SPOT									2,792,896,800,000.00	760,800,000	760,800,000	380,400,000
Total For GRL35									2,792,896,800,000.00	760,800,000	760,800,000	380,400,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.91490				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.63400	105.39262	6.63400	105.37383				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.63484				0.00	0	
Total GRT20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.23500	105.43614	7.23500	105.41567				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34710				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.07662				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.98476				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.66024				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.50630				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.40490				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.97983				0.00	0	2,000,000,00
Total GRT29 SPOT										0.00	0	2,000,000,00
Total For GRT29										0.00	0	2,000,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	100.49924				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.08886				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.43652				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.16144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.19673				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.74380				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.65069				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.11030				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.45158				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.59715				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.84226				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.88622				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.64957				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.64223				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.47921				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.77091				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.10791				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.97102				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.78370				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.60873				0.00	0	50,000,00
Total H12T4 SPOT										0.00	0	50,000,00
Total For H12T4										0.00	0	50,000,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.04422				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.30282				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.50239				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.08807				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.99475				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.65278				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.64196				0.00	0	
Total HPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.70816				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.10000	325.79440	2.10000	325.71288				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.40000	2.40000	2.40000	333.14566				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.43500	101.64754	10.43500	101.61899				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.50000	81.35147	4.50000	109.64692				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.33500	88.90878	11.33500	88.88170		133,406,149,000.00			11,769,400	4,458,568,70
Total HWAY34 SPOT								133,406,149,000.00			11,769,400	4,458,568,70
Total For HWAY34								133,406,149,000.00			11,769,400	4,458,568,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.57707	100.00000	11.55115				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.53500	87.20974	11.53500	87.18272				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.57457	100.00000	11.54866				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.41931				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.26436				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.09861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.22000	160.57958	2.13000	160.91848		194,642,122,152,000.00	87,676,631,600	494,300,974,40	
Total I2025 SPOT								14,642,122,152,000.00	87,676,631,600	494,300,974,40	
Total For I2025								14,642,122,152,000.00	87,676,631,600	494,300,974,40	
I2029 On 31/03/2029 Spot Bond			3.28000	117.68152	3.20100	118.24070		535,080,475,792,000.00	163,134,291,400	344,423,737,30	
Total I2029 SPOT								15,080,475,792,000.00	163,134,291,400	344,423,737,30	
Total For I2029								15,080,475,792,000.00	163,134,291,400	344,423,737,30	
I2033 On 28/02/2033 Spot Bond			3.84000	113.81766	3.75000	114.76001		315,394,731,264,000.00	82,134,044,600	377,181,347,80	
Total I2033 SPOT								15,394,731,264,000.00	82,134,044,600	377,181,347,80	
Total For I2033								15,394,731,264,000.00	82,134,044,600	377,181,347,80	
I2038 On 31/01/2038 Spot Bond			3.91000	130.51910	3.86000	131.30809		230,331,634,424,000.00	58,908,346,400	387,093,456,70	
Total I2038 SPOT								10,331,634,424,000.00	58,908,346,400	387,093,456,70	
Total For I2038								10,331,634,424,000.00	58,908,346,400	387,093,456,70	
I2046 On 31/03/2046 Spot Bond			3.96500	117.77072	3.86000	119.83532		277,622,906,834,000.00	70,018,387,600	472,187,825,10	
Total I2046 SPOT								17,622,906,834,000.00	70,018,387,600	472,187,825,10	
Total For I2046								17,622,906,834,000.00	70,018,387,600	472,187,825,10	
I2050 On 31/12/2050 Spot Bond			3.94300	122.39120	3.93000	122.65074		278,994,369,165,400.00	70,756,877,800	480,747,928,20	
Total I2050 SPOT								18,994,369,165,400.00	70,756,877,800	480,747,928,20	
Total For I2050								18,994,369,165,400.00	70,756,877,800	480,747,928,20	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.01428		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.01475		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL101 On 24/05/2022 Spot Bond			6.47000	6.47000	6.47000	104.27871		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.22875		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.17000	325.45655	2.17000	325.37449		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.68697				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.07428				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.07495				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.30550				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.96797				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.93408				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.43488				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.25175				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.67990				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.07382				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.00599				0.00	0	
Total IBL138 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.85429				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.81696				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.62571				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.02622				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.06663				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.87206				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.27103				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.01745				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.13164				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.93380				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.40770				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.42062				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.17497				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.96535				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.31642				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.32632				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.09186				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.34365				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.89677				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.92588				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.50232				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.34087				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL196 On 08/11/2022 Spot Bond					0.00000	100.01849				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.01701				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.98241				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.00898				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.04194				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.55009				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.12787				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.07746				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.90927				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.02703				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.10080				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.11257				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.87823				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.07773				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.06380				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.06380				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.06380				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.87326				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.89120				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.80101				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.60828				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.68544				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.72887				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.40899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17500	107.36620	7.17500	107.34529				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54500	106.97542	5.54500	106.95925				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.61144				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.25000	105.08940	9.25000	105.06315				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.68000	103.08833	10.68000	103.18146				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.84500	108.08992	9.84500	108.06138				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.72308				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.21872				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.88201				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.01567				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.05244				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.94171				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.20172				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.42529				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.90369				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.57500	103.95828	8.57500	103.93430				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.65006				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.29009				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.80361				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.48738				0.00	0	2,300,000.00
Total INLV07 SPOT										0.00	0	2,300,000.00
Total For INLV07										0.00	0	2,300,000.00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.80130				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.31021				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.43804				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.84924				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.82401				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.80934				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.96992				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.02303				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.34650				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01568				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01568				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.13239				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.47623				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.65965				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.93394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	101.14188				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.46564				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.68100	197.91031	4.68100	197.84715			98,301,000,000.00		21,000,000	10,500,00
Total IV019 SPOT									98,301,000,000.00		21,000,000	10,500,00
Total For IV019									98,301,000,000.00		21,000,000	10,500,00
IV046 On 21/06/2022 Spot Bond					0.00000	101.39068				0.00	0	300,000,00
Total IV046 SPOT										0.00	0	300,000,00
Total For IV046										0.00	0	300,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	104.65476				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.58100	198.96791	4.58100	198.90492				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.88592				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.70859				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.36824				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.49620				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2023 Spot Bond					0.00000	101.09947				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.38011				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.96329				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.05484				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.68900				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.52536				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.98498				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.85471	7.40000	102.83419				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.63166				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.65900				0.00	0	
Total IVC190 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.97878	7.23000	101.95890			0.00	0	
Total IVC194 SPOT									0.00	0	
Total For IVC194									0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.94140			0.00	0	
Total IVC198 SPOT									0.00	0	
Total For IVC198									0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.40681	7.45000	101.38658			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.21247			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.46560	3.91012	102.45476			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.42058			0.00	0	70,000,00
Total IVC203 SPOT									0.00	0	70,000,00
Total For IVC203									0.00	0	70,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	99.87996			0.00	0	260,000,00
Total IVC204 SPOT									0.00	0	260,000,00
Total For IVC204									0.00	0	260,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.15983			0.00	0	
Total IVC205 SPOT									0.00	0	
Total For IVC205									0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.72552			0.00	0	
Total IVC206 SPOT									0.00	0	
Total For IVC206									0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.02806			0.00	0	
Total IVC208 SPOT									0.00	0	
Total For IVC208									0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.75026			0.00	0	
Total IVC209 SPOT									0.00	0	
Total For IVC209									0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.19549			0.00	0	3,803,100,00

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 IVC210 SPOT										0.00	0	3,803,100,00
Total For IVC210										0.00	0	3,803,100,00
IVC211 On 21/02/2023 Spot Bond			6.40500	6.40500	6.40500	101.74967				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10500	7.10500	7.10500	100.43110				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.22564				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.19810				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.65032				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.43057	8.45000	100.40786				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.72746				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.63694				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.75000	4.75000	4.75000	99.54659				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.46371				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.17831				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ094 On 14/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.08785				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.90899				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			4.90000	4.90000	4.90000	98.97688				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			4.90000	4.90000	4.90000	98.79310				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.00356				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.51586				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.18333				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.34060				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.87562				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.36903				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.63028				0.00	0	
Total KAP018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.20200				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.93635				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.93939				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.00307				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.07713				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.44969				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.46728				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.73906				0.00	0	801,800,00
Total KAP11 SPOT										0.00	0	801,800,00
Total For KAP11										0.00	0	801,800,00
KW01 On 31/10/2027 Spot Bond			9.32500	117.97209	9.32500	117.94287				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96500	102.25128	6.96500	102.23230				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.38701				0.00	400,000,000	400,000,00
Total LGL07 SPOT										0.00	400,000,000	400,000,00
Total For LGL07										0.00	400,000,000	400,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.81114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.92461				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.70608				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.03036				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.69056				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.84142				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.83736				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.94885				0.00	0	1,850,000,00
Total MBF063 SPOT										0.00	0	1,850,000,00
Total For MBF063										0.00	0	1,850,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.76935				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.03952				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.96772				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.32523				0.00	0	1,860,000,00
Total MBF070 SPOT										0.00	0	1,860,000,00
Total For MBF070										0.00	0	1,860,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 17/09/2024 Spot Bond					0.00000	100.88101				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.44538				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.14393				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.18096				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.96558				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.04241				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.05366				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.22970				0.00	0	5,000,000,00
Total MBP050 SPOT										0.00	0	5,000,000,00
Total For MBP050										0.00	0	5,000,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.19729				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.63015				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.57500	8.57500	8.57500	110.29493				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.48400	103.71651	6.48400	103.69839				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.94744				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.91634				0.00	0	150,000,00
Total MMIG07 SPOT										0.00	0	150,000,00
Total For MMIG07										0.00	0	150,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.17184				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.22500	104.10337	9.22500	104.07758				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.49362				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.47500	95.17383	9.47500	94.16546				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.74847				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.93290				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.43646				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.93915				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.54297				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.92619				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.08269				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.80506				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.22125				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.68327				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.88089				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.45053				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.31821				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.17000	99.52497	9.17000	99.50032				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.21711				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.26138				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	102.86446				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.69993				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.87838				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.48296				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.89136				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.61723				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.28340				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.36759				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.36750				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.34645				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.74757				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.94350				0.00	0	
Total N7C25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.10985				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.26269				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.69500	100.61063	6.69500	100.59233				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.05500	106.20203	7.05500	106.18169				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.10500	104.20786	10.10500	104.17948				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.57119				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.17148				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.26722				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.29439				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.16962				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.87077				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.62000	106.73396	6.62000	106.71507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.43600	107.18682	7.43600	107.16519				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.57000	105.04803	8.57000	105.02394				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.45000	104.43245	6.45000	104.41407				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.30500	115.13589	7.30500	115.11320				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.21000	108.96274	9.21000	108.93564				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.95500	106.89429	5.95500	106.87698				0.00	0	110,000,00
Total NBK22A SPOT										0.00	0	110,000,00
Total For NBK22A										0.00	0	110,000,00
NBK23/ On 19/11/2025 Spot Bond			7.70300	114.15005	7.70300	114.12622				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.74500	114.65328	8.74500	114.62618				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			6.25500	6.25500	6.25500	105.67070				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	101.94940				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	50.48891	100.00000	50.37778				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26I On 22/04/2026 Spot Bond					0.00000	102.58170				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.20500	109.89615	8.20500	109.87214				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.00800	107.36648	6.00800	107.34892				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			8.14500	111.15072	8.14500	111.12622				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.64500	106.98435	6.64500	106.96503				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.17500	104.60216	6.17500	104.58487		3,705,000,000,000.00		600,000,000	300,000,000	
Total NBK31A SPOT								3,705,000,000,000.00		600,000,000	300,000,000	
Total For NBK31A								3,705,000,000,000.00		600,000,000	300,000,000	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.13923				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.20548				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.47573				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.90000	10.90000	10.90000	77.46166				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.85502				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.42933				0.00	0	
Total NBK43B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.30471				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.77130				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.04057				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.75746				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.80709				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.51636				0.00	0	120,000,00
Total NBK52B SPOT										0.00	0	120,000,00
Total For NBK52B										0.00	0	120,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.88387				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.85951				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.29724				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.41104				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.22180				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.58117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.22477				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.31877				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.47203				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.34997				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.84613				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83698				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			10.07000	102.45776	10.07000	102.43042				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83031				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.72500	102.72992	9.72500	102.70341				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83698				0.00	0	
Total NCLN87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.84749				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.86081				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.01770				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.01770				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.36255				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55343				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.43227				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.13834				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.27279				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.50983				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.02278				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.91157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.74914				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.61053				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.38549				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.45949				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.40664				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.81067				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.52506				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.16970				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.58689				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.13147				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.97178				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT111 On 23/04/2027 Spot Bond					0.00000	100.39514				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.25251				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.73102				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.24430				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.17430				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.26234				0.00	0	5,000,000,0€
Total NHM016 SPOT										0.00	0	5,000,000,0€
Total For NHM016										0.00	0	5,000,000,0€
NHM01 On 25/05/2023 Spot Bond					0.00000	104.01060				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.85635				0.00	0	5,000,000,0€
Total NHM019 SPOT										0.00	0	5,000,000,0€
Total For NHM019										0.00	0	5,000,000,0€
NHM02 On 25/11/2023 Spot Bond					0.00000	104.70503				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.64334				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	230.70344				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.39100	3.39100	3.39100	212.00100				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	157.76693			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			3.67100	3.67100	3.67100	114.76528		1,101,300,000,000.00	300,000,000	150,000,00	
Total NI29 SPOT								1,101,300,000,000.00	300,000,000	150,000,00	
Total For NI29								1,101,300,000,000.00	300,000,000	150,000,00	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total NI33 SPOT								0.00	0		
Total For NI33								0.00	0		
NI38 On 31/01/2038 Spot Bond			4.61000	4.61000	4.61000	119.50996		7,472,810,000,000.00	1,621,000,000	810,500,00	
Total NI38 SPOT								7,472,810,000,000.00	1,621,000,000	810,500,00	
Total For NI38								7,472,810,000,000.00	1,621,000,000	810,500,00	
NILB11 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	157.33457		0.00	0		
Total NILB11 SPOT								0.00	0		
Total For NILB11								0.00	0		
NILB12 On 07/12/2033 Spot Bond			3.45000	260.20005	3.45000	260.12543		0.00	0		
Total NILB12 SPOT								0.00	0		
Total For NILB12								0.00	0		
NILB13 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	158.15936		0.00	0		
Total NILB13 SPOT								0.00	0		
Total For NILB13								0.00	0		
NILB14 On 31/03/2028 Spot Bond			3.03600	3.03600	3.03600	216.09629		0.00	0		
Total NILB14 SPOT								0.00	0		
Total For NILB14								0.00	0		
NILB15 On 31/03/2028 Spot Bond			3.18100	214.47261	3.18100	214.41278		0.00	0		
Total NILB15 SPOT								0.00	0		
Total For NILB15								0.00	0		
NILB17 On 31/01/2038 Spot Bond			4.72500	92.00275	4.72500	117.81416		0.00	0		
Total NILB17 SPOT								0.00	0		
Total For NILB17								0.00	0		
NN014 On 10/09/2024 Spot Bond					0.00000	101.14831		0.00	0		
Total NN014 SPOT								0.00	0		
Total For NN014								0.00	0		
NN016 On 20/03/2024 Spot Bond					0.00000	100.63673		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.01493				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.05741				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.60591				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.79046				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.74350				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.27070				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.80271				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.10708				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	129.37240				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.47124				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.30437				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	99.89002				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	160.83276				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.94208				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	160.59890				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	154.26279				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.95268				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	133.85238				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.64377				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.33539				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.30034				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.99927				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.19651				0.00	0	
Total NN075 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.53317				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.26380				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.09988				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.87140				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.93151				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.89152				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.95365				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.93151				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.44769				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.57759				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.40625				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.14929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	96.30904				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.60000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.43000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	123.97000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	120.82945				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	117.84450				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.11328				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	117.84450				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										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	91.23458				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04(On 04/08/2026 Spot Bond					0.00000	95.49052				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.02025				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	102.95581				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 26/05/2022 Spot Bond					0.00000	101.07099				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	100.16396				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	129.36272				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	86.97840				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2022 Spot Bond					0.00000	101.27081				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.27301				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	101.18989				0.00	0	
Total NQ1A28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.99024			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.11988			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.35723			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.30449			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.08482			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.14581			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.11634			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.05500	102.69114	7.05500	102.67194			0.00	0	100,000,00
Total NRA022 SPOT									0.00	0	100,000,00
Total For NRA022									0.00	0	100,000,00
NRA02 On 31/05/2023 Spot Bond			2.38000	206.98755	2.38000	206.93420			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.83500	111.95605	10.83500	111.92359		60,298,942,000.00		5,565,200	433,910,30
Total NRA028 SPOT								60,298,942,000.00		5,565,200	433,910,30
Total For NRA028								60,298,942,000.00		5,565,200	433,910,30
NRA02 On 30/11/2028 Spot Bond			100.00000	18.00548	100.00000	17.96540			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.11986			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.37279				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.87346				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.88424				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	
NTC31 On 10/06/2022 Spot Bond					0.00000	101.01326				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.93984				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.19470				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.65002				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.91161				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.89611				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.81800	109.44894	7.81800	109.42612				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML09 On 14/09/2022 Spot Bond			6.64000	103.08707	6.64000	103.06874				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.40000	110.20799	8.40000	110.18335				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.27757				0.00	0	250,000,00
Total OML11 SPOT										0.00	0	250,000,00
Total For OML11										0.00	0	250,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.59819				0.00	400,000,000	500,000,00
Total OML12 SPOT										0.00	400,000,000	500,000,00
Total For OML12										0.00	400,000,000	500,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.79467				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.16343				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.22925				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.75857				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.10674				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.19550				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.56303				0.00	0	200,000,00
Total PMM57 SPOT										0.00	0	200,000,00
Total For PMM57										0.00	0	200,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	101.22733				0.00	0	
Total PMM58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.48000	111.62907	8.32500	112.21531			374,468,082,224,000.00	2,520,574,066,300	1,439,706,828,60
Total R186 SPOT									4,468,082,224,000.00	520,574,066,300	439,706,828,60
Total For R186									4,468,082,224,000.00	520,574,066,300	439,706,828,60
R197 On 07/12/2023 Spot Bond			1.10000	330.67402	1.10000	330.60031			1,551,485,100,000.00	1,410,441,000	34,486,930,80
Total R197 SPOT									1,551,485,100,000.00	1,410,441,000	34,486,930,80
Total For R197									1,551,485,100,000.00	1,410,441,000	34,486,930,80
R202 On 07/12/2033 Spot Bond			3.80000	251.85763	3.75000	252.95505			102,101,078,240,000.00	26,868,704,800	105,882,060,00
Total R202 SPOT									12,101,078,240,000.00	26,868,704,800	105,882,060,00
Total For R202									12,101,078,240,000.00	26,868,704,800	105,882,060,00
R2023 On 28/02/2023 Spot Bond			5.47000	103.27444	5.45500	103.27118			065,433,432,726,000.00	560,408,305,800	673,393,154,20
Total R2023 SPOT									5,433,432,726,000.00	560,408,305,800	673,393,154,20
Total For R2023									5,433,432,726,000.00	560,408,305,800	673,393,154,20
R2030 On 31/01/2030 Spot Bond			10.06000	91.30320	9.93500	91.89491			911,730,252,028,000.00	3,867,965,233,800	1,895,707,799,60
Total R2030 SPOT									11,730,252,028,000.00	867,965,233,800	395,707,799,60
Total For R2030									11,730,252,028,000.00	867,965,233,800	395,707,799,60
R2032 On 31/03/2032 Spot Bond			10.44000	87.59783	10.32000	88.23990			870,704,918,804,000.00	1,615,967,904,100	1,758,921,260,80
Total R2032 SPOT									10,704,918,804,000.00	615,967,904,100	758,921,260,80
Total For R2032									10,704,918,804,000.00	615,967,904,100	758,921,260,80
R2035 On 28/02/2035 Spot Bond			10.78500	88.61302	10.67500	89.27421			407,815,507,172,500.00	1,057,748,308,500	1,377,352,605,10
Total R2035 SPOT									17,815,507,172,500.00	057,748,308,500	377,352,605,10
Total For R2035									17,815,507,172,500.00	057,748,308,500	377,352,605,10
R2037 On 31/01/2037 Spot Bond			10.93000	84.72754	10.82500	85.36604			717,892,477,117,000.00	889,102,696,900	1,321,509,396,50
Total R2037 SPOT									17,892,477,117,000.00	889,102,696,900	321,509,396,50
Total For R2037									17,892,477,117,000.00	889,102,696,900	321,509,396,50
R2040 On 31/01/2040 Spot Bond			11.03000	86.79661	10.92500	87.48522			471,816,801,901,000.00	133,437,606,700	1,141,167,136,70
Total R2040 SPOT									1,816,801,901,000.00	133,437,606,700	141,167,136,70
Total For R2040									1,816,801,901,000.00	133,437,606,700	141,167,136,70
R2044 On 31/01/2044 Spot Bond			11.05000	83.58556	10.95000	84.25466			118,262,627,735,000.00	734,684,400,700	1,678,634,895,50
Total R2044 SPOT									18,262,627,735,000.00	734,684,400,700	678,634,895,50
Total For R2044									18,262,627,735,000.00	734,684,400,700	678,634,895,50
R2048 On 28/02/2048 Spot Bond			10.98500	82.62660	10.88000	83.35516			783,851,958,240,000.00	1,805,084,384,000	1,602,513,383,50
Total R2048 SPOT									13,851,958,240,000.00	805,084,384,000	602,513,383,50
Total For R2048									13,851,958,240,000.00	805,084,384,000	602,513,383,50
R209 On 31/03/2036 Spot Bond			10.76000	68.54910	10.65500	69.10293			654,696,127,444,000.00	432,592,576,900	646,570,590,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 SPOT									4,696,127,444,000.00	432,592,576,900	546,570,590,50
Total For R209									4,696,127,444,000.00	432,592,576,900	546,570,590,50
R210 On 31/03/2028 Spot Bond			2.66000	220.59085	2.68100	220.28194			169,288,454,160,000.00	63,642,276,000	250,971,333,50
Total R210 SPOT									9,288,454,160,000.00	63,642,276,000	250,971,333,50
Total For R210									9,288,454,160,000.00	63,642,276,000	250,971,333,50
R213 On 28/02/2031 Spot Bond			10.30500	82.51748	10.18000	83.12076			032,801,011,168,000.00	488,384,377,600	692,636,325,40
Total R213 SPOT									32,801,011,168,000.00	488,384,377,600	592,636,325,40
Total For R213									32,801,011,168,000.00	488,384,377,600	592,636,325,40
R214 On 28/02/2041 Spot Bond			11.03000	65.63508	10.92000	66.23736			716,704,498,518,000.00	608,948,730,600	750,089,331,20
Total R214 SPOT									16,704,498,518,000.00	608,948,730,600	750,089,331,20
Total For R214									16,704,498,518,000.00	608,948,730,600	750,089,331,20
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.41481			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	101.09776			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.14190			0.00	0	100,000,00
Total RDFB15 SPOT									0.00	0	100,000,00
Total For RDFB15									0.00	0	100,000,00
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.67336			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.93351			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.82802			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.80927			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.69371			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.21541				0.00	0	400,000,00
Total RDFB23 SPOT										0.00	0	400,000,00
Total For RDFB23										0.00	0	400,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.10602				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.36746				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.86654				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.26482				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.92148				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.30957				0.00	0	1,000,000,00
Total RED151 SPOT										0.00	0	1,000,000,00
Total For RED151										0.00	0	1,000,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	101.69025				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.33966				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.29248				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.60415				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.77142				0.00	0	
Total RED603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.61922				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.00052				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.46485				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.15362				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.52094				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.79399				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.05281				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.82600				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.96892				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.03292				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.10866				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.29361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMB10€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB10€ SPOT										0.00	0	
Total For RMB10€										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.10500	107.50024	7.10500	107.47962				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.38000	94.83277	12.38000	94.80148				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.48000	99.41709	11.48000	99.38661				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.25794				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.61500	99.46553	10.61500	99.43728				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61500	105.50408	5.61500	105.48790				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.10787				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.11289				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.48500	105.11945	8.48500	105.09532				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	103.19197				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.49500	106.52921	7.49500	106.50757				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.57000	102.53567	8.57000	102.51191				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.99000	107.20657	8.99000	107.18067				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.87000	106.14638	7.87000	106.12411				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.03000	105.08241	8.03000	105.05957				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.99000	101.22479	9.99000	101.19754				0.00	0	17,200,000,00
Total SBS39 SPOT										0.00	0	17,200,000,00
Total For SBS39										0.00	0	17,200,000,00
SBS41 On 12/11/2022 Spot Bond			6.36000	101.73662	6.36000	101.71903				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.35500	106.78844	8.35500	106.76430				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.28000	106.49192	9.28000	106.46523				0.00	0	16,400,000,00
Total SBS43 SPOT										0.00	0	16,400,000,00
Total For SBS43										0.00	0	16,400,000,00
SBS46 On 15/02/2023 Spot Bond			6.28000	105.69599	6.28000	105.67793				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.54107				0.00	0	
Total SBS47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.51500	7.51500	7.51500	106.24743				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.59091				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.24023				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.03167				0.00	1,625,600,000	812,800,00
Total SBS55 SPOT										0.00	1,625,600,000	812,800,00
Total For SBS55										0.00	1,625,600,000	812,800,00
SBS56 On 12/06/2022 Spot Bond			4.79000	104.03809	4.79000	104.02450				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.96178				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.00313				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.64907				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.39698				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.88772				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.76739				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.37678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.78081				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.72757				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.25117				0.00	0	600,000,00
Total SBS68 SPOT										0.00	0	600,000,00
Total For SBS68										0.00	0	600,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.12180				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.92921				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.85228				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.45101				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.20804				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.21767				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.22852				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.44700	324.12424	2.44700	324.04011				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	229.86343				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.68521				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.34824				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.58719				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.79611				0.00	0	50,000,00
Total SBT103 SPOT										0.00	0	50,000,00
Total For SBT103										0.00	0	50,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.75340				0.00	200,000,000	100,000,00
Total SBT104 SPOT										0.00	200,000,000	100,000,00
Total For SBT104										0.00	200,000,000	100,000,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.44887				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.84572				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	101.45354				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.55207				0.00	0	100,000,00
Total SBT202 SPOT										0.00	0	100,000,00
Total For SBT202										0.00	0	100,000,00
SBT20 On 03/12/2023 Spot Bond			6.82500	109.74044	6.82500	109.72021				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.94433				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.29040				0.00	0	300,000,00
Total SBT206 SPOT										0.00	0	300,000,00
Total For SBT206										0.00	0	300,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.97907				0.00	0	400,000,00
Total SBT207 SPOT										0.00	0	400,000,00
Total For SBT207										0.00	0	400,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.45463				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.88044				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.52639				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.90685				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.90377				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.27500	97.93396	9.27500	97.90943				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.90374				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.94710				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.90050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.90130				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.89484				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.90299				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.89484				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.89644				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.88513				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.89975				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.89160				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.89239				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.15000	104.96621	7.15000	104.94607				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.85899				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	101.20103				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.08736				0.00	1,400,000,000	1,000,000,000
Total SOLB01 SPOT										0.00	1,400,000,000	1,000,000,000
Total For SOLB01										0.00	1,400,000,000	1,000,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.25106				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.47121				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.14869				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.17428				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.77538				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.95024				0.00	0	400,000,000
Total SPG005 SPOT										0.00	0	400,000,000
Total For SPG005										0.00	0	400,000,000
SPG00 On 18/06/2022 Spot Bond					0.00000	100.83396				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.24266				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.58455				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.51781				0.00	0	
Total SPG009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.22312				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.26640				0.00	0	400,000,00
Total SSA07 SPOT										0.00	0	400,000,00
Total For SSA07										0.00	0	400,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.67477				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.05500	3.05500	3.05500	157.06763				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.30000	112.33947	8.30000	112.31438				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.67000	85.76127	9.67000	85.73926				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.20810				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.45542				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.85500	104.66241	6.85500	104.64313				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.66000	118.80713	4.66000	118.76912				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.86890				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.12357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.98688				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.13000	2.13000	2.13000	325.56782				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.23317				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.11217				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.51491				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	157.58147				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	117.30373		1,289,960,000,000.00		271,000,000	135,500,000	
Total SSN063 SPOT								1,289,960,000,000.00		271,000,000	135,500,000	
Total For SSN063								1,289,960,000,000.00		271,000,000	135,500,000	
SSN063 On 31/03/2029 Spot Bond			4.04100	4.04100	4.04100	112.10981			0.00	0	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.86100	3.86100	3.86100	206.71445			0.00	0	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.19174			0.00	0	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	101.17041				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.94566				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.92431				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.26513				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.04092				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.82640				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.46500				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.22044				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.02240				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.02577				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	233.35246				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.82309				0.00	0	
Total SSN089 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN089									0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.46656			0.00	0	
Total SSN093 SPOT									0.00	0	
Total For SSN093									0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	101.02671			0.00	0	
Total SSN096 SPOT									0.00	0	
Total For SSN096									0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.30709			0.00	0	
Total SSN098 SPOT									0.00	0	
Total For SSN098									0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.08914			0.00	0	
Total SSN099 SPOT									0.00	0	
Total For SSN099									0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.60000	88.70208	10.60000	88.67677			0.00	0	
Total SSN100 SPOT									0.00	0	
Total For SSN100									0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.98549			0.00	0	
Total SSN102 SPOT									0.00	0	
Total For SSN102									0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.01100	205.12081	4.01100	205.05902			0.00	0	
Total SSN104 SPOT									0.00	0	
Total For SSN104									0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.80500	229.62357	4.80500	229.54938		8,881,562,000,000.00	1,848,400,000	924,200,000	
Total SSN105 SPOT								8,881,562,000,000.00	1,848,400,000	924,200,000	
Total For SSN105								8,881,562,000,000.00	1,848,400,000	924,200,000	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.99988			0.00	0	
Total SSN107 SPOT									0.00	0	
Total For SSN107									0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.85746			0.00	0	
Total SSN111 SPOT									0.00	0	
Total For SSN111									0.00	0	
SSN12: On 11/06/2022 Spot Bond					0.00000	100.83444			0.00	0	
Total SSN120 SPOT									0.00	0	
Total For SSN120									0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.96206			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.45422				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.33820				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.26553				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.15026				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.11556				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.02409				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.09696				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	101.07614				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15 On 03/06/2022 Spot Bond					0.00000	100.97193				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15 On 29/06/2022 Spot Bond					0.00000	100.63196				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15 On 01/07/2022 Spot Bond					0.00000	100.59697				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.59804				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.59590				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15 On 30/06/2022 Spot Bond					0.00000	100.59697				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.55105				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	100.55302				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	100.55302				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16 On 05/07/2022 Spot Bond					0.00000	100.53747				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	101.43660				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.33527				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.79000	101.59544	8.79000	101.57156				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.05482				0.00	0	
Total T16OM4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.15506				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.15079				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.20393				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.18261				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.55776	7.21000	101.53790				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.66678	7.72000	101.64551				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.88477				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.87692				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.65327				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.05302				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.41264				0.00	2,500,000,000	2,500,000,000
Total TFS156 SPOT										0.00	2,500,000,000	2,500,000,000
Total For TFS156										0.00	2,500,000,000	2,500,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.31601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.20188				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.02571				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.53571				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.42194				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.71581				0.00	2,710,000,000	3,710,000,000
Total TFS164 SPOT										0.00	2,710,000,000	3,710,000,000
Total For TFS164										0.00	2,710,000,000	3,710,000,000
TFS165 On 15/10/2023 Spot Bond					0.00000	100.22820				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.35567				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.61484				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.64402				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.85202				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.03446				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS171 On 22/02/2025 Spot Bond					0.00000	101.13564				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.21070				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.24316				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.60484				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.19908				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.19562				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.14870				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.29373				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.38099				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.38794				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.39396				0.00	0	
Total TH15C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.52040				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.34278				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.40110				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.03662				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.79684				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.23668				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.74753				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.83110	8.49000	101.80772				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.35038				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.21482				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.16148				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.20842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.24696	5.76000	101.23108				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.25534				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.53919				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.33638				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.32145				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.42380				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.39608				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.77977				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.96088				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.85435				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B1 On 21/02/2026 Spot Bond					0.00000	101.29983				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	101.26786				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.37654				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.32753				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.76845				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.68966				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.05483				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.97598				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55500	102.36903	6.55500	102.35103				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17500	106.77522	7.17500	106.75477				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.83079				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.47062				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.79500	101.66054	8.79500	101.63663				0.00	0	
Total TL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.74882			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.06360			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.56933			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01542			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.05500	105.34251	7.05500	105.32266		26,868,655,669,000.00	3,808,455,800	3,314,962,70	
Total TN23 SPOT								26,868,655,669,000.00	3,808,455,800	3,314,962,70	
Total For TN23								26,868,655,669,000.00	3,808,455,800	3,314,962,70	
TN23/R On 06/11/2023 Spot Bond			100.00000	37.64210	100.00000	37.55924			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.08500	103.25326	9.08500	103.22791		109,744,983,000.00	12,079,800	1,664,474,80	
Total TN25 SPOT								109,744,983,000.00	12,079,800	1,664,474,80	
Total For TN25								109,744,983,000.00	12,079,800	1,664,474,80	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.74066	100.00000	17.70096			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.29500	94.17252	10.29500	94.14641		106,516,188,000.00	10,346,400	18,866,116,90	
Total TN27 SPOT								106,516,188,000.00	10,346,400	18,866,116,90	
Total For TN27								106,516,188,000.00	10,346,400	18,866,116,90	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.88654	100.00000	9.86443			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.86500	99.74763	10.86500	99.73273			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.40500	96.08320	11.40500	96.05408			0.00	0	1,200,000,00

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 TN30 SPOT										0.00	0	1,200,000.00
Total For TN30										0.00	0	1,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.99992	8.00000	115.97506				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.88200	99.53650	11.88200	99.52028				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.14000	90.77465	12.14000	90.74542				0.00	0	620,000.00
Total TN40 SPOT										0.00	0	620,000.00
Total For TN40										0.00	0	620,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.91971	10.75000	100.89083				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.01437				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.01860				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.08000	104.16322	5.08000	103.59525				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.76757				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.76090				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.77543				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.79541				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.97369	7.61000	102.93538				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.67020				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.67686				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	99.52282				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A` On 14/11/2022 Spot Bond			6.56500	101.13917	6.56500	101.12113				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	99.90143				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	99.88043				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	99.54454				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.45301				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			6.85500	104.89961	6.85500	104.88030				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.45301				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			8.62000	100.64773	8.62000	100.62452				0.00	0	
Total TRA4A8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.61061				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.09616				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.87000				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.83005				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.08950				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.08950				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.98673				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.19699				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.55987				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.36094				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	94.72534				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.65577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.15579				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.75541				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.03747				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.95490				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.86770				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.44166				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.34925				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.24130				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	29,100,000.00
Total TWC407 SPOT										0.00	0	29,100,000.00
Total For TWC407										0.00	0	29,100,000.00
TWC40 On 25/05/2022 Spot Bond					0.00000	100.15725				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			10.62500	104.01313	10.62500	103.98387				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.90703				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.89649				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	99.90460				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.89406				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.89164				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	99.88776				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.87064				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.86742				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.53665				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.64146				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.42320				0.00	0	
Total VKE14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.92413				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.95534				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.14066				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.43902				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.96472				0.00	0	50,000,00
Total WHL03 SPOT										0.00	0	50,000,00
Total For WHL03										0.00	0	50,000,00
Total for SPOT										1.86e+017	433,728,764,300	221,936,887,90
Total for SPOT :										1.86e+017	433,728,764,300	221,936,887,90
Total Futures										1.86e+017	433,728,774,077	221,938,040,90
Total Options										0.00	0	88,62
Grand Total:										1.86e+017	433,728,774,077	221,938,129,52