



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			11.93651	76.09683	11.95461	76.00846			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.15617	73.43697	12.17467	73.34907			0.00	0	
ES33	On	02/02/2023	Bond Future			12.35589	74.71390	12.37466	74.62695			0.00	0	
ES33	On	04/05/2023	Bond Future			12.54353	72.30285	12.56274	72.21596			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.30810	74.45345	12.33070	74.32649			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.50885	71.29175	12.53209	71.16471			0.00	0	
ES42	On	02/02/2023	Bond Future			12.68510	72.53404	12.70886	72.40715			0.00	0	
ES42	On	04/05/2023	Bond Future			12.85844	69.61111	12.88288	69.48358			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			160.95517	160.95517	160.92776	160.92776			0.00	0	7,36
I2025	On	03/11/2022	Bond Future			163.32895	163.32895	163.30501	163.30501			0.00	0	
I2025	On	02/02/2023	Bond Future			164.48141	164.48141	164.46339	164.46339			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	04/05/2023	Bond Future			167.50813	167.50813	167.49333	167.49333			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			118.54388	118.54388	118.79429	118.79429			0.00	0	3,95
I2029	On	03/11/2022	Bond Future			119.04969	119.04969	119.30967	119.30967			0.00	0	
I2029	On	02/02/2023	Bond Future			121.11392	121.11392	121.38226	121.38226			0.00	0	
I2029	On	04/05/2023	Bond Future			122.06249	122.06249	122.33917	122.33917			0.00	0	
Total I2029 Future												0.00	0	3,95
Total For I2029												0.00	0	3,95
I2033	On	04/08/2022	Bond Future			113.54384	113.54384	113.86635	113.86635			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			113.89112	113.89112	114.22553	114.22553			0.00	0	
I2033	On	02/02/2023	Bond Future			115.86570	115.86570	116.20954	116.20954			0.00	0	
I2033	On	04/05/2023	Bond Future			116.63254	116.63254	116.98597	116.98597			0.00	0	
Total I2033 Future												0.00	0	7,04
Total For I2033												0.00	0	7,04
I2038	On	04/08/2022	Bond Future			128.18042	128.18042	128.20647	128.20647			0.00	0	6,83
I2038	On	03/11/2022	Bond Future			130.07116	130.07116	130.10064	130.10064			0.00	0	
I2038	On	02/02/2023	Bond Future			130.43770	130.43770	130.47322	130.47322			0.00	0	
I2038	On	04/05/2023	Bond Future			132.83940	132.83940	132.87834	132.87834			0.00	0	
Total I2038 Future												0.00	0	6,83
Total For I2038												0.00	0	6,83
I2046	On	04/08/2022	Bond Future			117.38356	117.38356	117.42601	117.42601			18,781,369.60	160	16,17
I2046	On	03/11/2022	Bond Future			117.16279	117.16279	117.21366	117.21366			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			119.19538	119.19538	119.25086	119.25086			0.00	0	
I2046	On	04/05/2023	Bond Future			119.37897	119.37897	119.43923	119.43923			0.00	0	
Total I2046 Future												18,781,369.60	160	17,65
Total For I2046												18,781,369.60	160	17,65
I2050	On	04/08/2022	Bond Future			119.32455	119.32455	119.15486	119.15486			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			121.08423	121.08423	120.91523	120.91523			0.00	0	
I2050	On	02/02/2023	Bond Future			121.08667	121.08667	120.91933	120.91933			0.00	0	
I2050	On	04/05/2023	Bond Future			123.31608	123.31608	123.14814	123.14814			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.55491	108.37380	8.59979	108.20634		5.22	411,820,440.00	3,800	82,88
R186	On	03/11/2022	Bond Future			8.74790	109.94665	8.79539	109.77949		5.05	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.89049	106.53501	8.94065	106.36869		4.93	0.00	0	
R186	On	04/05/2023	Bond Future			9.01819	108.47821	9.07177	108.31140		4.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R186 Future												411,820,440.00	3,800	94,01
R186	On	04/08/2022	Bond Future	6.96	Call			4.56000	0.00456	4,710	4.77	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,341.85000	6.34185	6,174,540	4.77	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			193.00000	0.19300	246,830	4.91	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,611.53000	2.61153	2,497,900	4.91	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			336.08000	0.33608	406,650	5.03	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			86.57000	0.08657	82,190	5.98	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,105.36000	2.10536	2,008,470	5.03	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			346.39000	0.34639	417,810	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,077.63000	2.07763	1,981,590	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			356.75000	0.35675	429,170	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,049.96000	2.04996	1,954,920	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,374.78000	4.37478	4,537,860	5.98	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,026.41000	1.02641	1,157,010	4.95	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,893.72000	1.89372	1,857,160	4.95	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			994.38000	0.99438	1,124,590	4.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,932.77000	1.93277	1,895,820	4.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,010.32000	1.01032	1,140,730	4.94	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,913.16000	1.91316	1,876,410	4.94	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,729.90000	2.72990	2,723,460	4.45	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			695.74000	0.69574	856,730	4.46	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,709.15000	2.70915	2,703,820	4.46	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			669.82000	0.66982	828,600	4.44	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,751.10000	2.75110	2,743,560	4.44	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			682.56000	0.68256	842,440	4.45	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,522.03000	1.52203	1,703,270	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,277.39000	2.27739	2,291,820	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,537.59000	1.53759	1,718,930	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,261.58000	2.26158	2,276,110	4.67	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,506.55000	1.50655	1,687,690	4.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,293.30000	2.29330	2,307,630	4.66	0.00	0	
Total R186 Option												0.00	0	10,80
Total For R186												411,820,440.00	3,800	104,81
R197	On	04/08/2022	Bond Future			326.93816	326.93816	327.10581	327.10581			0.00	0	87
R197	On	03/11/2022	Bond Future			331.75900	331.75900	331.93717	331.93717			0.00	0	
R197	On	02/02/2023	Bond Future			328.80529	328.80529	329.00115	329.00115			0.00	0	
R197	On	04/05/2023	Bond Future			334.86144	334.86144	335.06825	335.06825			0.00	0	
Total R197 Future												0.00	0	87
Total For R197												0.00	0	87

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R202	On	04/08/2022			246.97194	246.97194	246.85415	246.85415			0.00	0	6,5
R202	On	03/11/2022			250.61343	250.61343	250.50007	250.50007			0.00	0	
R202	On	02/02/2023			250.33347	250.33347	250.22820	250.22820			0.00	0	
R202	On	04/05/2023			254.94105	254.94105	254.83944	254.83944			0.00	0	
Total R202 Future											0.00	0	6,51
Total For R202											0.00	0	6,51
R2023	On	04/08/2022			5.73612	104.51602	5.74807	104.50948		0.64	0.00	0	22,18
R2023	On	03/11/2022			5.61528	102.11551	5.62860	102.11140		0.37	0.00	0	
Total R2023 Future											0.00	0	22,18
R2023	On	04/08/2022	6.03	Call			225.50000	0.22550	225,760	0.68	0.00	0	
R2023	On	04/08/2022	6.03	Put			71.47000	0.07147	65,190	0.68	0.00	0	
R2023	On	04/08/2022	6.04	Call			229.38000	0.22938	229,700	0.68	0.00	0	
R2023	On	04/08/2022	6.04	Put			69.89000	0.06989	63,670	0.68	0.00	0	
R2023	On	04/08/2022	6.05	Call			233.45000	0.23345	233,840	0.68	0.00	0	
R2023	On	04/08/2022	6.05	Put			68.51000	0.06851	62,360	0.68	0.00	0	
R2023	On	03/11/2022	6.27	Call			238.81000	0.23881	242,750	0.42	0.00	0	
R2023	On	03/11/2022	6.27	Put			41.64000	0.04164	41,470	0.42	0.00	0	
R2023	On	03/11/2022	6.25	Call			233.99000	0.23399	237,910	0.42	0.00	0	
R2023	On	03/11/2022	6.25	Put			42.95000	0.04295	42,760	0.42	0.00	0	
R2023	On	03/11/2022	6.26	Call			236.50000	0.23650	240,430	0.42	0.00	0	
R2023	On	03/11/2022	6.26	Put			42.40000	0.04240	42,220	0.42	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	22,18
R2030	On	04/08/2022			10.15642	89.10704	10.18473	88.97193		8.39	38,316,027.20	430	96,34
R2030	On	03/11/2022			10.34793	90.40146	10.37711	90.26671		8.09	0.00	0	18,74
R2030	On	02/02/2023			10.51148	87.94470	10.54147	87.81064		8.04	0.00	0	
R2030	On	04/05/2023			10.66956	89.55068	10.70063	89.41620		7.78	0.00	0	
Total R2030 Future											38,316,027.20	430	115,08
R2030	On	04/08/2022	8.30	Call			3.04000	0.00304	3,650	8.07	0.00	0	80
R2030	On	04/08/2022	8.30	Put			9,598.29000	9.59829	9,463,790	8.07	0.00	0	
R2030	On	04/08/2022	9.05	Call			60.57000	0.06057	65,640	7.77	0.00	0	80
R2030	On	04/08/2022	9.05	Put			5,687.32000	5.68732	5,557,280	7.77	0.00	0	
R2030	On	04/08/2022	9.54	Call			275.79000	0.27579	325,340	7.89	0.00	0	
R2030	On	04/08/2022	10.95	Put			289.22000	0.28922	304,950	9.12	0.00	0	80
R2030	On	04/08/2022	9.54	Put			3,418.79000	3.41879	3,333,230	7.89	0.00	0	
R2030	On	04/08/2022	9.55	Call			284.52000	0.28452	335,010	7.89	0.00	0	
R2030	On	04/08/2022	9.55	Put			3,377.70000	3.37770	3,293,080	7.89	0.00	0	
R2030	On	04/08/2022	9.56	Call			293.47000	0.29347	344,890	7.90	0.00	0	
R2030	On	04/08/2022	9.56	Put			3,336.86000	3.33686	3,253,170	7.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	10.95	Call			3,844.12000	3.84412	3,994,960	9.12	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,269.81000	1.26981	1,432,690	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,607.13000	2.60713	2,635,260	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,708.99000	5.70899	5,927,000	9.43	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			417.69000	0.41769	500,950	9.43	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			662.09000	0.66209	778,790	7.76	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,857.50000	3.85750	3,839,450	7.76	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,250.72000	1.25072	1,413,060	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,635.08000	2.63508	2,662,670	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,289.07000	1.28907	1,452,720	8.01	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,579.38000	2.57938	2,608,280	8.01	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,491.26000	1.49126	1,661,010	8.06	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,313.19000	2.31319	2,348,190	8.06	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,806.07000	4.80607	4,756,610	7.55	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Put			3,713.80000	3.71380	3,700,300	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			195.94000	0.19594	220,800	7.50	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			8,379.28000	8.37928	8,270,080	7.50	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			380.43000	0.38043	419,180	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,639.22000	6.63922	6,543,910	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			755.19000	0.75519	839,790	7.55	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,654.12000	3.65412	3,641,910	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			920.83000	0.92083	1,029,300	7.63	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			4,312.75000	4.31275	4,287,160	7.63	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,126.72000	1.12672	1,244,220	7.71	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,865.65000	3.86565	3,849,090	7.71	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			1,206.65000	1.20665	1,327,210	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,222.99000	1.22299	1,344,200	7.75	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,683.88000	3.68388	3,671,030	7.75	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,239.47000	1.23947	1,361,320	7.76	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			2,240.69000	2.24069	2,398,240	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,982.45000	2.98245	3,005,520	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			2,262.08000	2.26208	2,420,020	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,960.15000	2.96015	2,983,610	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,257.93000	1.25793	1,393,130	7.34	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			4,355.00000	4.35500	4,355,720	7.34	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			6,476.80000	6.47680	6,672,890	8.88	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			920.66000	0.92066	982,270	8.88	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.52	Call			2,219.40000	2.21940	2,376,560	7.65	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			3,004.88000	3.00488	3,027,560	7.65	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2030 Option										0.00	0	6,36
Total For R2030										38,316,027.20	430	121,45
R2032 On 04/08/2022 Bond Future			10.55914	89.19603	10.58140	89.07594		9.24		0.00	0	70,05
R2032 On 03/11/2022 Bond Future			10.74384	86.33976	10.76666	86.22010		9.34		0.00	0	87,92
R2032 On 02/02/2023 Bond Future			10.90075	87.82115	10.92402	87.70228		8.90		0.00	0	
R2032 On 04/05/2023 Bond Future			11.04846	85.26482	11.07236	85.14583		9.06		0.00	0	
Total R2032 Future										0.00	0	158,02
R2032 On 04/08/2022 Bond Future	8.97	Call			4.60000	0.00460	5,270	8.17		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,304.19000	9.30419	9,184,770	8.17		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			30.99000	0.03099	35,160	7.98		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			6,724.20000	6.72420	6,608,280	7.98		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			105.47000	0.10547	143,580	8.24		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.20	Put			2,685.01000	2.68501	2,669,110	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Put			1,690.66000	1.69066	1,687,970	9.24		0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Call			146.15000	0.14615	197,120	8.35		0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Put			4,498.39000	4.49839	4,429,270	8.35		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			441.92000	0.44192	532,730	8.76		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Put			3,089.43000	3.08943	3,060,150	8.76		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			596.28000	0.59628	700,470	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			108.16000	0.10816	119,290	11.17		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			613.38000	0.61338	718,830	8.92		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,646.49000	2.64649	2,631,850	8.92		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			630.80000	0.63080	737,640	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,608.34000	2.60834	2,595,090	8.94		0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			1,250.44000	1.25044	1,367,840	9.24		0.00	0	90
R2032 On 04/08/2022 Bond Future	9.72	Put			4,919.61000	4.91961	4,837,630	8.24		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Call			2,881.43000	2.88143	3,034,680	9.87		0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			664.21000	0.66421	697,370	9.87		0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.60	Call			5,463.32000	5.46332	5,604,570	10.81		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			199.47000	0.19947	220,630	10.81		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			6,791.26000	6.79126	6,922,480	11.17		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			127.30000	0.12730	147,350	8.33		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.36	Put			7,938.53000	7.93853	7,838,920	8.33		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			162.87000	0.16287	186,820	8.31		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			7,388.42000	7.38842	7,292,710	8.31		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			678.87000	0.67887	802,960	8.70		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,213.09000	4.21309	4,217,520	8.70		0.00	0	40
R2032 On 03/11/2022 Bond Future	10.16	Call			755.45000	0.75545	885,270	8.76		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			4,013.83000	4.01383	4,023,990	8.76		0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.31	Call			112.16000	0.11216	130,440	8.33	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			8,218.06000	8.21806	8,116,680	8.33	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			1,394.97000	1.39497	1,547,310	9.12	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,860.85000	2.86085	2,893,530	9.12	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call			1,557.95000	1.55795	1,712,140	9.18	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,649.80000	2.64980	2,684,330	9.18	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.92	Call			451.12000	0.45112	535,590	8.47	0.00	0	78
R2032	On	03/11/2022	Bond Future	9.92	Put			5,043.97000	5.04397	5,008,780	8.47	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,833.58000	1.83358	1,989,070	9.27	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.67	Put			2,341.97000	2.34197	2,377,800	9.27	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,756.52000	4.75652	4,948,080	10.30	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			780.82000	0.78082	852,720	10.30	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Call			837.33000	0.83733	972,660	8.82	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.21	Put			3,820.99000	3.82099	3,836,660	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			7,864.42000	7.86442	8,028,830	11.38	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			311.42000	0.31142	356,170	11.38	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Call			1,807.38000	1.80738	1,963,050	9.27	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,368.59000	2.36859	2,404,600	9.27	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put			8,147.26000	8.14726	8,066,530	8.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,915.32000	4.91532	4,906,410	8.22	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.22	Call			976.47000	0.97647	1,104,030	8.27	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,672.52000	4.67252	4,681,210	8.27	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			201.21000	0.20121	232,000	8.02	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			8,995.40000	8.99540	8,907,320	8.02	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			276.82000	0.27682	314,960	8.03	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.39	Put			4,053.35000	4.05335	4,082,590	8.43	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,288.01000	1.28801	1,436,900	8.44	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,019.15000	4.01915	4,049,170	8.44	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			616.33000	0.61633	678,940	8.06	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			5,951.91000	5.95191	5,895,650	8.06	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			894.52000	0.89452	1,004,480	8.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,176.26000	3.17626	3,218,280	8.67	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,952.41000	4.95241	5,147,910	9.56	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,159.97000	1.15997	1,236,600	9.56	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,250.09000	1.25009	1,397,420	8.42	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,087.75000	4.08775	4,116,210	8.42	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,268.97000	1.26897	1,417,080	8.43	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,000.36000	1.00036	1,077,130	9.75	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call			9,101.51000	9.10151	9,273,040	10.90	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			425.86000	0.42586	478,520	10.90	0.00	0	78

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/02/2023	Bond Future	10.50	Call		1,488.27000	1.48827	1,644,480	8.53	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,689.33000	3.68933	3,726,670	8.53	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.67	Call		1,866.63000	1.86663	2,027,520	8.67	0.00	0	78
R2032	On	02/02/2023	Bond Future	11.84	Call		5,508.86000	5.50886	5,704,500	9.75	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,422.98000	2.42298	2,582,590	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		3,437.51000	3.43751	3,478,130	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,446.99000	2.44699	2,606,650	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,411.01000	3.41101	3,451,680	8.98	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,471.11000	2.47111	2,631,150	8.99	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,384.66000	3.38466	3,425,710	8.99	0.00	0	
Total R2032 Option											0.00	0	22,48
Total For R2032											0.00	0	180,48
R2035	On	04/08/2022	Bond Future			10.94665	89.95800	10.97378	89.79393	10.33	989,538.00	11	129,18
R2035	On	03/11/2022	Bond Future			11.12421	86.77793	11.15208	86.61361	10.47	0.00	0	3,02
R2035	On	02/02/2023	Bond Future			11.28016	88.26577	11.30867	88.10159	10.10	0.00	0	
R2035	On	04/05/2023	Bond Future			11.41981	85.37839	11.44911	85.21322	10.20	0.00	0	
Total R2035 Future											989,538.00	11	132,17
R2035	On	04/08/2022	Bond Future	9.53	Call		11.00000	0.01100	12,820	9.02	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		9,399.77000	9.39977	9,237,520	9.02	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		41.63000	0.04163	47,910	8.86	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		7,296.58000	7.29658	7,138,790	8.86	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		531.47000	0.53147	649,390	9.64	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put		2,429.80000	2.42980	2,416,400	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		150.21000	0.15021	165,630	12.25	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		737.84000	0.73784	874,490	9.84	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,787.88000	2.78788	2,760,460	9.84	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		915.52000	0.91552	1,064,760	9.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,467.91000	2.46791	2,453,080	9.98	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		939.34000	0.93934	1,090,010	9.99	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,272.38000	3.27238	3,226,230	9.64	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		963.51000	0.96351	1,115,750	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,392.11000	2.39211	2,380,280	10.01	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		2,166.20000	2.16620	2,334,310	10.49	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,230.11000	1.23011	1,234,150	10.49	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,013.12000	7.01312	7,192,610	12.25	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		918.76000	0.91876	1,007,190	9.62	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		4,446.88000	4.44688	4,370,990	9.62	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Call		2,318.56000	2.31856	2,454,280	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,448.71000	2.44871	2,420,110	10.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	9.82	Call		158.63000	0.15863	188,000	9.20	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,545.29000	8.54529	8,410,340	9.20	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call		492.61000	0.49261	554,880	9.21	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put		5,727.92000	5.72792	5,625,870	9.21	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		8,743.93000	8.74393	8,913,010	12.62	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put		388.86000	0.38886	393,620	12.62	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call		1,910.70000	1.91070	2,037,070	10.21	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,872.73000	2.87273	2,834,780	10.21	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		2,080.84000	2.08084	2,211,370	10.27	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put		2,684.94000	2.68494	2,651,150	10.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		2,349.21000	2.34921	2,485,540	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,420.38000	2.42038	2,392,390	10.36	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,380.05000	2.38005	2,517,000	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,392.29000	2.39229	2,364,920	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Put		6,783.29000	6.78329	6,715,930	9.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call		1,238.13000	1.23813	1,420,470	9.56	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		5,088.92000	5.08892	5,107,080	9.56	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Put		4,271.69000	4.27169	4,306,400	9.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		1,718.06000	1.71806	1,917,280	9.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		4,235.41000	4.23541	4,270,450	9.78	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call		277.85000	0.27785	327,120	9.02	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		9,560.31000	9.56031	9,445,400	9.02	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call		687.47000	0.68747	784,290	9.15	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.06	Put		3,621.56000	3.62156	3,662,630	9.95	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call		10,530.53000	10.53053	10,758,250	12.69	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		490.77000	0.49077	554,310	12.69	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		1,670.81000	1.67081	1,869,080	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		4,308.20000	4.30820	4,342,290	9.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		1,694.35000	1.69435	1,893,240	9.78	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		2,147.44000	2.14744	2,352,580	9.94	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		3,653.87000	3.65387	3,694,830	9.94	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		2,174.08000	2.17408	2,379,330	9.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,579.78000	2.57978	2,797,440	10.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		3,941.32000	3.94132	3,993,810	10.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		2,606.38000	2.60638	2,824,610	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,910.35000	3.91035	3,963,410	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,552.99000	2.55299	2,770,740	9.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,972.15000	3.97215	4,024,730	9.99	0.00	0	
Total R2035 Option											0.00	0	10,95

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2035											989,538.00	11	143,16	
R2037	On	04/08/2022			11.09517	81.73628	11.11712	81.60188		11.52		0.00	0	126,80
R2037	On	03/11/2022			11.26054	82.92394	11.28297	82.78974		11.11		0.00	0	
R2037	On	02/02/2023			11.40533	80.08930	11.42817	79.95555		11.32		0.00	0	
R2037	On	04/05/2023			11.54359	81.55327	11.56698	81.41899		10.90		0.00	0	
Total R2037 Future											0.00	0	126,80	
R2037	On	04/08/2022	10.10	Call			63.88000	0.06388	80,230	9.95		0.00	0	!
R2037	On	04/08/2022	10.10	Put			6,652.12000	6.65212	6,534,070	9.95		0.00	0	
R2037	On	04/08/2022	10.89	Call			1,035.59000	1.03559	1,164,920	11.37		0.00	0	
R2037	On	04/08/2022	10.89	Put			2,442.28000	2.44228	2,437,210	11.37		0.00	0	
R2037	On	04/08/2022	10.90	Call			1,060.90000	1.06090	1,190,610	11.38		0.00	0	
R2037	On	04/08/2022	11.21	Put			1,432.53000	1.43253	1,443,960	11.81		0.00	0	
R2037	On	04/08/2022	11.42	Call			2,791.76000	2.79176	2,957,760	12.19		0.00	0	
R2037	On	04/08/2022	11.42	Put			970.29000	0.97029	1,001,890	12.19		0.00	0	!
R2037	On	04/08/2022	10.90	Put			2,404.90000	2.40490	2,400,210	11.38		0.00	0	!
R2037	On	04/08/2022	11.95	Call			5,215.74000	5.21574	5,384,970	13.29		0.00	0	
R2037	On	04/08/2022	11.95	Put			349.99000	0.34999	384,820	13.29		0.00	0	1,0!
R2037	On	04/08/2022	10.91	Call			1,086.71000	1.08671	1,216,480	11.40		0.00	0	
R2037	On	04/08/2022	10.91	Put			2,368.09000	2.36809	2,363,460	11.40		0.00	0	
R2037	On	04/08/2022	11.21	Call			1,997.62000	1.99762	2,143,450	11.81		0.00	0	1,0!
R2037	On	03/11/2022	11.30	Call			2,450.20000	2.45020	2,629,060	11.17		0.00	0	
R2037	On	03/11/2022	11.30	Put			2,348.53000	2.34853	2,393,190	11.17		0.00	0	
R2037	On	03/11/2022	11.31	Call			2,481.91000	2.48191	2,661,430	11.18		0.00	0	
R2037	On	03/11/2022	11.31	Put			2,320.63000	2.32063	2,365,950	11.18		0.00	0	
R2037	On	03/11/2022	11.32	Call			2,513.82000	2.51382	2,693,990	11.19		0.00	0	
R2037	On	03/11/2022	11.32	Put			2,293.00000	2.29300	2,338,970	11.19		0.00	0	
R2037	On	02/02/2023	11.05	Put			4,174.99000	4.17499	4,154,750	10.88		0.00	0	
R2037	On	02/02/2023	11.03	Call			1,867.99000	1.86799	1,980,360	10.86		0.00	0	
R2037	On	02/02/2023	11.03	Put			4,247.84000	4.24784	4,226,460	10.86		0.00	0	
R2037	On	02/02/2023	11.04	Call			1,892.35000	1.89235	2,005,290	10.87		0.00	0	
R2037	On	02/02/2023	11.04	Put			4,211.16000	4.21116	4,190,350	10.87		0.00	0	
R2037	On	02/02/2023	11.05	Call			1,917.15000	1.91715	2,030,660	10.88		0.00	0	
R2037	On	04/05/2023	11.32	Call			2,647.65000	2.64765	2,850,370	10.77		0.00	0	
R2037	On	04/05/2023	11.32	Put			4,082.57000	4.08257	4,151,010	10.77		0.00	0	
R2037	On	04/05/2023	11.30	Call			2,594.07000	2.59407	2,796,780	10.76		0.00	0	
R2037	On	04/05/2023	11.30	Put			4,146.85000	4.14685	4,215,280	10.76		0.00	0	
R2037	On	04/05/2023	11.31	Call			2,620.95000	2.62095	2,823,510	10.76		0.00	0	
R2037	On	04/05/2023	11.31	Put			4,114.77000	4.11477	4,183,050	10.76		0.00	0	
Total R2037 Option											0.00	0	2,2!	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2037										0.00	0	129,05
R2040 On 04/08/2022 Bond Future			11.23121	83.31603	11.25300	83.17316		12.21		0.00	0	120,30
R2040 On 03/11/2022 Bond Future			11.39259	84.52678	11.41488	84.38396		11.78		0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.53440	81.46941	11.55710	81.32698		12.02		0.00	0	
R2040 On 04/05/2023 Bond Future			11.66955	82.95903	11.69279	82.81600		11.57		0.00	0	
Total R2040 Future										0.00	0	124,26
R2040 On 04/08/2022 Bond Future	9.70	Call			6.99000	0.00699	8,160	10.71		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			11,235.42000	11.23542	11,093,720	10.71		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			410.50000	0.41050	516,280	11.23		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			4,158.99000	4.15899	4,121,900	11.23		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,091.57000	1.09157	1,249,740	11.89		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			266.70000	0.26670	304,180	14.19		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			2,572.09000	2.57209	2,587,390	11.89		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,118.73000	1.11873	1,277,270	11.91		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,531.97000	2.53197	2,547,640	11.91		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,146.41000	1.14641	1,305,310	11.92		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,492.46000	2.49246	2,508,490	11.92		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			6,351.74000	6.35174	6,532,090	14.19		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,527.51000	2.52751	2,666,050	11.66		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,686.95000	2.68695	2,682,670	11.66		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			7,330.22000	7.33022	7,491,100	13.46		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			712.94000	0.71294	731,000	13.46		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Call			754.22000	0.75422	835,800	10.61		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			5,536.23000	5.53623	5,474,990	10.61		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			1,935.59000	1.93559	2,062,210	11.43		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			3,328.87000	3.32887	3,312,670	11.43		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			2,560.61000	2.56061	2,699,690	11.67		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,655.91000	2.65591	2,652,170	11.67		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,593.94000	2.59394	2,733,530	11.68		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,625.17000	2.62517	2,621,940	11.68		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,719.98000	4.71998	4,789,420	11.62		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			1,866.80000	1.86680	2,079,020	11.63		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,679.63000	4.67963	4,749,420	11.63		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			1,815.19000	1.81519	2,026,690	11.61		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,760.35000	4.76035	4,829,420	11.61		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			1,841.03000	1.84103	2,052,900	11.62		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			2,812.43000	2.81243	2,971,620	11.30		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			4,516.63000	4.51663	4,532,790	11.30		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Call			2,841.05000	2.84105	3,000,720	11.31		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	11.43	Put			4,481.79000	4.48179	4,498,430	11.31	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			2,783.94000	2.78394	2,942,650	11.29	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			4,551.69000	4.55169	4,567,370	11.29	0.00	0	
Total R2040 Option												0.00	0	4,66
Total For R2040												0.00	0	128,94
R2044	On	04/08/2022	Bond Future			11.24267	80.17738	11.25895	80.06855		12.95	160,354.76	2	77,31
R2044	On	03/11/2022	Bond Future			11.39518	81.34255	11.41176	81.23418		12.50	0.00	0	
R2044	On	02/02/2023	Bond Future			11.52890	78.35578	11.54568	78.24831		12.78	0.00	0	
R2044	On	04/05/2023	Bond Future			11.65592	79.78859	11.67303	79.68102		12.31	0.00	0	
Total R2044 Future												160,354.76	2	77,31
R2044	On	04/08/2022	Bond Future	11.08	Call			1,235.18000	1.23518	1,389,400	12.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,445.16000	2.44516	2,490,550	12.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			1,264.72000	1.26472	1,419,060	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,406.28000	2.40628	2,451,790	12.71	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			1,294.65000	1.29465	1,448,920	12.72	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,367.89000	2.36789	2,413,330	12.72	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,645.99000	2.64599	2,782,600	12.39	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,657.48000	2.65748	2,685,720	12.39	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			2,578.03000	2.57803	2,713,870	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,720.31000	2.72031	2,747,780	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,611.90000	2.61190	2,748,130	12.38	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,688.74000	2.68874	2,716,600	12.38	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			4,606.15000	4.60615	4,716,540	12.40	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,032.28000	2.03228	2,250,370	12.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			4,566.06000	4.56606	4,676,680	12.41	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			1,977.38000	1.97738	2,195,250	12.39	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,646.27000	4.64627	4,756,670	12.39	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,004.86000	2.00486	2,222,720	12.40	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			2,912.62000	2.91262	3,080,620	12.03	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			4,529.16000	4.52916	4,589,590	12.03	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			2,941.99000	2.94199	3,110,380	12.04	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,493.58000	4.49358	4,554,400	12.04	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call			2,883.39000	2.88339	3,051,000	12.02	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,564.97000	4.56497	4,625,010	12.02	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												160,354.76	2	77,31
R2048	On	04/08/2022	Bond Future			11.16644	83.56994	11.18222	83.46107		12.72	0.00	0	188,71
R2048	On	03/11/2022	Bond Future			11.31625	80.36041	11.33235	80.25188		12.95	0.00	0	
R2048	On	02/02/2023	Bond Future			11.44756	81.73850	11.46386	81.63087		12.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future			11.56422	78.79586	11.58083	78.68812		12.76	0.00	0	
Total R2048 Future												0.00	0	188,75
R2048	On	04/08/2022	Bond Future	9.70	Call			7.27000	0.00727	9,990	11.16	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			11,487.71000	11.48771	11,381,560	11.16	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			72.72000	0.07272	90,010	10.83	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			7,378.88000	7.37888	7,287,300	10.83	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			184.41000	0.18441	216,000	11.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,659.89000	2.65989	2,634,910	12.31	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			1,274.36000	1.27436	1,359,200	12.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,618.54000	2.61854	2,594,510	12.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			5,911.22000	5.91122	5,833,940	11.10	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			1,304.43000	1.30443	1,390,030	12.35	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,577.70000	2.57770	2,554,430	12.35	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			1,021.21000	1.02121	1,098,050	12.13	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			3,008.43000	3.00843	2,976,400	12.13	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			1,244.70000	1.24470	1,328,590	12.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			2,580.43000	2.58043	2,785,420	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,798.76000	2.79876	2,895,220	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			2,614.99000	2.61499	2,820,580	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,765.72000	2.76572	2,862,780	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			2,649.76000	2.64976	2,855,930	13.04	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,732.99000	2.73299	2,830,630	13.04	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,734.62000	4.73462	4,770,400	12.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,073.24000	2.07324	2,215,500	12.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,818.72000	4.81872	4,853,350	12.06	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,101.05000	2.10105	2,243,890	12.07	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,776.51000	4.77651	4,811,720	12.07	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,129.06000	2.12906	2,272,470	12.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,017.18000	3.01718	3,260,600	12.63	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,538.33000	4.53833	4,674,010	12.63	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			2,956.37000	2.95637	3,199,530	12.62	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,611.79000	4.61179	4,747,210	12.62	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			2,986.85000	2.98685	3,229,840	12.63	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,575.09000	4.57509	4,710,340	12.63	0.00	0	
Total R2048 Option												0.00	0	3,45
Total For R2048												0.00	0	192,20
R209	On	04/08/2022	Bond Future			10.93366	69.42903	10.94968	69.34416		11.62	0.00	0	20,1
R209	On	03/11/2022	Bond Future			11.09067	67.29211	11.10695	67.20769		11.75	0.00	0	4,1
R209	On	02/02/2023	Bond Future			11.22440	68.44653	11.24083	68.36290		11.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	04/05/2023	Bond Future			11.34948	66.54470	11.36620	66.46109		11.47	0.00	0	
Total R209 Future												0.00	0	24,25
R209	On	04/08/2022	Bond Future	10.57	Call			605.09000	0.60509	645,910	10.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,657.91000	2.65791	2,613,860	10.92	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			622.28000	0.62228	663,720	10.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,619.91000	2.61991	2,576,480	10.94	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			639.89000	0.63989	681,930	10.96	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,582.40000	2.58240	2,539,570	10.96	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			233.04000	0.23304	258,700	10.24	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			6,332.10000	6.33210	6,273,340	10.24	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			1,814.14000	1.81414	1,950,970	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,319.10000	2.31910	2,371,510	11.76	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			30.11000	0.03011	35,780	10.38	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			10,708.95000	10.70895	10,630,200	10.38	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			63.53000	0.06353	73,620	10.33	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			9,172.86000	9.17286	9,098,530	10.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			3,263.31000	3.26331	3,427,030	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,270.07000	1.27007	1,349,370	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			740.53000	0.74053	864,370	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,992.23000	3.99223	4,031,650	11.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			1,788.88000	1.78888	1,925,150	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,346.23000	2.34623	2,398,080	11.75	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			1,839.59000	1.83959	1,976,790	11.77	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,292.22000	2.29222	2,345,000	11.77	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,865.22000	1.86522	2,002,970	11.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,265.57000	2.26557	2,318,900	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,780.83000	3.78083	3,848,800	10.92	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,452.00000	1.45200	1,604,000	10.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,747.97000	3.74797	3,816,340	10.93	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,410.93000	1.41093	1,562,340	10.91	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,813.69000	3.81369	3,881,470	10.91	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			1,431.50000	1.43150	1,583,100	10.92	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			2,233.09000	2.23309	2,392,760	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,582.06000	3.58206	3,658,120	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,256.26000	2.25626	2,415,750	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,553.87000	3.55387	3,629,750	11.36	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,210.03000	2.21003	2,369,620	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,610.43000	3.61043	3,686,410	11.35	0.00	0	
Total R209 Option												0.00	0	28,50

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For R209												0.00	0	52,75
R210	On	04/08/2022			221.93690	221.93690	221.85425	221.85425				0.00	0	1,02
R210	On	03/11/2022			222.25082	222.25082	222.17958	222.17958				0.00	0	
R210	On	02/02/2023			226.10531	226.10531	226.04009	226.04009				0.00	0	
R210	On	04/05/2023			227.21828	227.21828	227.15851	227.15851				0.00	0	
Total R210 Future												0.00	0	1,02
Total For R210												0.00	0	1,02
R213	On	04/08/2022			10.40462	84.10654	10.42691	83.99809		9.02		0.00	0	26,86
R213	On	03/11/2022			10.59121	81.78903	10.61406	81.68104		9.05		0.00	0	
R213	On	02/02/2023			10.75290	83.19058	10.77621	83.08346		8.58		0.00	0	
R213	On	04/05/2023			10.89767	81.15956	10.92162	81.05238		8.73		0.00	0	
Total R213 Future												0.00	0	26,86
R213	On	04/08/2022	9.88	Call			342.90000	0.34290	408,950	8.41		0.00	0	
R213	On	04/08/2022	9.88	Put			3,058.64000	3.05864	3,016,240	8.41		0.00	0	
R213	On	04/08/2022	9.89	Call			353.88000	0.35388	420,900	8.42		0.00	0	
R213	On	04/08/2022	9.89	Put			3,018.92000	3.01892	2,977,490	8.42		0.00	0	
R213	On	04/08/2022	9.90	Call			365.10000	0.36510	433,200	8.43		0.00	0	
R213	On	04/08/2022	9.90	Put			2,979.49000	2.97949	2,939,140	8.43		0.00	0	
R213	On	03/11/2022	9.84	Call			541.02000	0.54102	631,370	8.52		0.00	0	
R213	On	03/11/2022	9.84	Put			4,304.90000	4.30490	4,287,260	8.52		0.00	0	47
R213	On	03/11/2022	10.37	Call			1,395.77000	1.39577	1,518,800	8.96		0.00	0	
R213	On	03/11/2022	10.37	Put			2,558.89000	2.55889	2,573,930	8.96		0.00	0	26
R213	On	03/11/2022	9.13	Call			119.19000	0.11919	134,730	8.28		0.00	0	26
R213	On	03/11/2022	9.13	Put			7,534.77000	7.53477	7,442,320	8.28		0.00	0	
R213	On	03/11/2022	9.19	Call			137.09000	0.13709	154,330	8.27		0.00	0	47
R213	On	03/11/2022	9.19	Put			7,236.40000	7.23640	7,145,650	8.27		0.00	0	
R213	On	03/11/2022	10.40	Call			1,458.75000	1.45875	1,582,350	8.98		0.00	0	
R213	On	03/11/2022	10.40	Put			2,477.74000	2.47774	2,493,350	8.98		0.00	0	
R213	On	03/11/2022	9.98	Call			718.63000	0.71863	821,520	8.65		0.00	0	
R213	On	03/11/2022	9.98	Put			3,785.36000	3.78536	3,780,260	8.65		0.00	0	26
R213	On	03/11/2022	10.19	Call			1,050.33000	1.05033	1,166,730	8.83		0.00	0	
R213	On	03/11/2022	10.19	Put			3,085.08000	3.08508	3,093,490	8.83		0.00	0	47
R213	On	03/11/2022	10.38	Call			1,416.52000	1.41652	1,539,670	8.97		0.00	0	
R213	On	03/11/2022	10.38	Put			2,531.56000	2.53156	2,546,720	8.97		0.00	0	
R213	On	03/11/2022	10.39	Call			1,437.66000	1.43766	1,560,920	8.98		0.00	0	
R213	On	03/11/2022	10.39	Put			2,504.66000	2.50466	2,519,930	8.98		0.00	0	
R213	On	02/02/2023	10.21	Put			3,809.36000	3.80936	3,828,050	8.22		0.00	0	
R213	On	02/02/2023	10.35	Put			3,389.83000	3.38983	3,414,530	8.32		0.00	0	47
R213	On	02/02/2023	9.16	Call			209.34000	0.20934	237,010	7.85		0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	02/02/2023	Bond Future	9.16	Put		8,089.32000	8.08932	8,009,870	7.85	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		851.14000	0.85114	962,600	8.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,469.96000	4.46996	4,474,300	8.06	0.00	0	4
R213	On	02/02/2023	Bond Future	10.21	Call		1,154.88000	1.15488	1,280,690	8.22	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		596.05000	0.59605	654,310	10.11	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,171.64000	1.17164	1,297,850	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,778.27000	3.77827	3,797,360	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,188.55000	1.18855	1,315,420	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,747.37000	3.74737	3,767,120	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,402.00000	1.40200	1,533,820	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,556.10000	1.55610	1,690,110	8.37	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,166.05000	3.16605	3,192,940	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		6,805.27000	6.80527	6,970,650	10.11	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,219.27000	2.21927	2,370,460	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,082.00000	3.08200	3,126,010	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,241.12000	2.24112	2,392,650	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,058.54000	3.05854	3,102,890	8.57	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,263.40000	2.26340	2,414,950	8.58	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,035.53000	3.03553	3,079,900	8.58	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	32,14
R214	On	04/08/2022	Bond Future			11.19786	66.47159	11.21884	66.35691	12.72	9,638,380.55	145	14,48
R214	On	03/11/2022	Bond Future			11.34940	64.15101	11.37083	64.03630	12.93	0.00	0	
R214	On	02/02/2023	Bond Future			11.48228	65.25088	11.50408	65.13635	12.52	0.00	0	
R214	On	04/05/2023	Bond Future			11.60066	63.14718	11.62293	63.03206	12.70	0.00	0	
Total R214 Future											9,638,380.55	145	14,48
R214	On	04/08/2022	Bond Future	10.97	Call		899.98000	0.89998	969,710	12.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,281.44000	2.28144	2,236,490	12.28	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		922.07000	0.92207	992,710	12.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,247.12000	2.24712	2,203,080	12.31	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		944.60000	0.94460	1,016,020	12.33	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,213.30000	2.21330	2,170,040	12.33	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		2,130.96000	2.13096	2,303,000	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,188.89000	2.18889	2,246,220	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,075.69000	2.07569	2,246,750	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,240.82000	2.24082	2,297,170	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,103.32000	2.10332	2,274,790	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,214.82000	2.21482	2,271,580	13.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,852.08000	3.85208	3,920,450	12.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/02/2023	Bond Future	11.09	Call		1,585.79000	1.58579	1,768,790	12.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,818.62000	3.81862	3,887,090	12.08	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		1,541.96000	1.54196	1,724,550	12.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,885.77000	3.88577	3,953,830	12.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		1,563.79000	1.56379	1,746,690	12.07	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		2,374.72000	2.37472	2,567,850	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,702.11000	3.70211	3,780,120	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		2,398.70000	2.39870	2,592,240	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,672.77000	3.67277	3,751,190	12.59	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		2,350.63000	2.35063	2,543,820	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,731.41000	3.73141	3,809,480	12.58	0.00	0	
Total R214 Option											0.00	0	
Total For R214											9,638,380.55	145	14,4€
Total for Bond											479,706,110.11	4,548	1,266,71
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/08/2022 GOVI			822.99000	822.99000	822.00800	822.00800			0.00	0	1,1
GOVI On 03/11/2022 GOVI			835.04300	835.04300	834.05400	834.05400			0.00	0	
GOVI On 02/02/2023 GOVI			849.31400	849.31400	848.31600	848.31600			0.00	0	
GOVI On 04/05/2023 GOVI			864.73000	864.73000	863.72000	863.72000			0.00	0	
Total GOVI Future									0.00	0	1,11
GOVI On 04/08/2022 GOVI	819.26	Call			27,480.00000	2.74800	37,300,000		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			27,380.00000	2.73800	37,200,000		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			27,280.00000	2.72800	37,100,000		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			136,240.00000	13.62400	146,130,000		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			136,440.00000	13.64400	146,330,000		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			136,340.00000	13.63400	146,230,000		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			25,140.00000	2.51400	15,160,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			25,240.00000	2.52400	15,260,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			25,040.00000	2.50400	15,060,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			108,500.00000	10.85000	118,600,000		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			108,400.00000	10.84000	118,500,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			108,600.00000	10.86000	118,700,000		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			825.36700	825.36700	824.30500	824.30500			0.00	0	
AL37	On	03/11/2022	Index Future			837.45500	837.45500	836.38400	836.38400			0.00	0	
AL37	On	02/02/2023	Index Future			851.76700	851.76700	850.68700	850.68700			0.00	0	
AL37	On	04/05/2023	Index Future			867.22800	867.22800	866.13400	866.13400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			937.93900	937.93900	936.89300	936.89300			0.00	0	
AL7T	On	03/11/2022	Index Future			951.67600	951.67600	950.62200	950.62200			0.00	0	
AL7T	On	02/02/2023	Index Future			967.94000	967.94000	966.87800	966.87800			0.00	0	
AL7T	On	04/05/2023	Index Future			985.50900	985.50900	984.43500	984.43500			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			834.43300	834.43300	833.44100	833.44100			0.00	0	13
ALBI	On	03/11/2022	Index Future			846.65400	846.65400	845.65400	845.65400			0.00	0	
ALBI	On	02/02/2023	Index Future			861.12200	861.12200	860.11500	860.11500			0.00	0	
ALBI	On	04/05/2023	Index Future			876.75300	876.75300	875.73300	875.73300			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			317.94000	317.94000	318.07700	318.07700			0.00	0	48
IGOV	On	03/11/2022	Index Future			322.67400	322.67400	322.81600	322.81600			0.00	0	
IGOV	On	02/02/2023	Index Future			328.26400	328.26400	328.41200	328.41200			0.00	0	
IGOV	On	04/05/2023	Index Future			334.29700	334.29700	334.45000	334.45000			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			4.52500	95.47500	4.52500	95.47500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.92000	95.08000	4.94000	95.06000			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			5.07000	94.93000	5.10500	94.89500			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.45000	94.55000	5.47500	94.52500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.57000	94.43000	5.60500	94.39500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.93500	94.06500	5.98500	94.01500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.41000	93.59000	6.46000	93.54000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/03/2023 Jibar Future			6.95500	93.04500	7.00000	93.00000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.29000	92.71000	7.32000	92.68000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.61000	92.39000	7.65500	92.34500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.66000	92.34000	7.69000	92.31000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.86500	92.13500	7.91000	92.09000				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 :										479,706,110.11	4,548	1,268,77
ABCPI3 On 07/12/2023 Spot Bond			2.34800	325.60097	2.34800	325.35047				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.05301				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.11198				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.79871	9.65000	103.71813				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.49000	91.72804	11.49000	91.64362				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.40449				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.08198				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.32268				0.00	0	150,000,00
Total ABFN16 SPOT										0.00	0	150,000,00
Total For ABFN16										0.00	0	150,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.89481				0.00	6,710,000,000	2,500,000,00
Total ABFN18 SPOT										0.00	6,710,000,000	2,500,000,00

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 For ABFN18										0.00	6,710,000,000	2,500,000,000
ABFN2: On 30/05/2022 Spot Bond					0.00000	99.86825				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.41215				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.02033				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.47337				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.81666				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.55554				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.44722				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.28151				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.34210				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.47875				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.48353				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.04533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.38075				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.08686				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.16773				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.28395				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.64259				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.53040				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.54404				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.55382				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.88132				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.07318				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.94397				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4! On 30/03/2024 Spot Bond					0.00000	100.94623				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5! On 30/03/2026 Spot Bond					0.00000	100.31444				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.85530				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5! On 30/03/2031 Spot Bond					0.00000	100.65632				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5! On 14/02/2025 Spot Bond					0.00000	100.05884				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5! On 14/02/2027 Spot Bond					0.00000	100.06072				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5! On 14/02/2029 Spot Bond					0.00000	100.06234				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.43594				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.29752				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.54239				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.95995				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.01690				0.00	0	
Total ABJ05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.84500	6.84500	6.84500	150.41876				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	37.99054	100.00000	37.71844				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.59500	2.59500	2.59500	159.38858				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.59000	3.59000	3.59000	210.35289				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.48000	4.48000	4.48000	237.21588				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.23500	7.23500	7.23500	102.07270				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.37500	8.37500	8.37500	112.27028				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.76500	102.10856	5.76500	102.06148				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.06500	107.26019	8.06500	107.19108				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.78500	108.23760	8.78500	108.16176				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.20500	106.14829	6.20500	106.09543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.01400	104.53796	8.01400	104.47102				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	13.12217	100.00000	13.03571				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.45800	329.83455	1.45800	329.60472				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.25000	11.25000	11.25000	103.30058				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.10952				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.07741				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.92372				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.07451				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.07451				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.10186				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.10186				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	177.85702				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.39488				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.02309				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.89674				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.03328				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.25151				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.96655				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.84989				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.62460				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.80541				0.00	0	1,000,000.00
Total AGT01 SPOT										0.00	0	1,000,000.00
Total For AGT01										0.00	0	1,000,000.00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.06187				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.25456				0.00	0	
Total AGT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.95357			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.48511			0.00	400,000,000	
Total AH2A11 SPOT									0.00	400,000,000	
Total For AH2A11									0.00	400,000,000	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.50177			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.67500	99.41304	8.67500	99.34311		5,205,000,000,000.00	600,000,000	300,000,000	
Total AH2A31 SPOT								5,205,000,000,000.00	600,000,000	300,000,000	
Total For AH2A31								5,205,000,000,000.00	600,000,000	300,000,000	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.52697			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.61087			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.71555			0.00	0	
Total AHF2D1 SPOT									0.00	0	
Total For AHF2D1									0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.44095			0.00	0	
Total AHF2O2 SPOT									0.00	0	
Total For AHF2O2									0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.95257			0.00	0	
Total AHF5A2 SPOT									0.00	0	
Total For AHF5A2									0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.77000	104.90010	7.77000	104.83385		4,351,200,000,000.00	560,000,000	440,000,000	
Total AHF5A3 SPOT								4,351,200,000,000.00	560,000,000	440,000,000	
Total For AHF5A3								4,351,200,000,000.00	560,000,000	440,000,000	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.95538			0.00	0	
Total AHF5A4 SPOT									0.00	0	
Total For AHF5A4									0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.95016			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	99.94695				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.39004				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.01795				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.36372				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.95008				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.94685				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.92437				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.09527				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.18055				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.94846				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.94968				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C On 21/08/2025 Spot Bond					0.00000	99.94524				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.94677				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.39492				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.92196				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.92500	104.04999	7.92500	103.98373				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.37200	101.44857	8.37200	101.37964				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.32500	88.20687	12.32500	88.11947				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.62000	189.10091	5.62000	188.90595				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.05853				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.98170				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.42608				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.18646				0.00	0	
Total APF10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.24501				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.92329				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.21830				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.83000	252.76019	4.83000	252.51498				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.33000	219.83833	5.33000	219.61627				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.46000	201.01000	4.46000	200.82139				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.18547				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.91518				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.85500	116.42252	4.85500	116.30909				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.94110				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.95429				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.10988				0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN204 SPOT										0.00	0	400,000,00
Total For ASN204										0.00	0	400,000,00
ASN204 On 24/08/2025 Spot Bond					0.00000	103.51568				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	99.81799				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.18227				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.94615				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.06736				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.95032				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.18766				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.96943				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	101.01344				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.99633				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31 On 31/03/2029 Spot Bond			4.28500	4.28500	4.28500	110.73745				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.99500	4.99500	4.99500	102.38985				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.13154				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.28015				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.18264				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.39896				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.96500	114.85530	4.96500	114.74237				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.02947				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.94104				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.18493				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.98928				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.98928				0.00	0	
Total ASN358 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.83141				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.38148				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.15706				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.70105				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.48598				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.10740				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.10740				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.54145				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.97959				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.05744				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.97316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	101.13386				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	101.20541				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.75133				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.91578				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.94296				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.21374				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.69500				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.54336				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.47681				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.48102				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.80301				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	102.36465				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.30602				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.35575				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.76061				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.31458				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	110.10000				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	102.30588				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.70317				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.99714				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.99714				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.29281				0.00	0	
Total ASN507 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.07000	99.91807	10.07000	99.83720				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.25000	99.50358	9.25000	99.42944				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.80000	98.28745	9.80000	98.20998				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.80000	98.28745	9.80000	98.20998				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	102.78187	9.10000	102.70635				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.38366	11.05000	103.29156				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	103.36851	11.00000	103.27682				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	103.21687	10.50000	103.12938				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	103.21687	10.50000	103.12938				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.86312				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.27380				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	99.94009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	103.24721	10.60000	103.15887				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	100.40832	10.47000	103.12052				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	103.23204	10.55000	103.14413				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.10943				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.44086				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.32373				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.85479				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.94108				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.28257				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.92161				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	102.59570				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59 On 31/01/2023 Spot Bond			9.22000	102.82805	9.22000	102.75127				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.62271				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.52486				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.41920				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.41793				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	99.79529				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.26658				0.00	0	100,000,00
Total ASN607 SPOT										0.00	0	100,000,00
Total For ASN607										0.00	0	100,000,00
ASN61 On 31/01/2030 Spot Bond					0.00000	100.33121				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.12179				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.26494				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.04487				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.87072				0.00	0	
Total ASN617 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.19003				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.99184				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.75294				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.81685				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.11786				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.22353				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.44808				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.32086				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.28171				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.70127				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.02319				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	99.87870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.01780				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.83686				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.94067				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.17378				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.22193				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.62296				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.76747				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.00190				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.33987				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.31449				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.69500				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	

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	100.30495				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.06138				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.06941				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.95712				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.18720				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.15721				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.01893				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.03676				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.52036				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.70556				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.78049				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.19947				0.00	0	
Total ASN721 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.51476				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.34700				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.30391				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.59964				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.03290				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.02123				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.03729				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	99.89311				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.28753				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	101.26812				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.31324				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.24152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.50384	9.50384	9.50384	107.94499				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.52050				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	102.50046				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.11487				0.00	0	60,000,00
Total ASN797 SPOT										0.00	0	60,000,00
Total For ASN797										0.00	0	60,000,00
ASN80: On 08/06/2022 Spot Bond					0.00000	100.97000				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.32663				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.28526				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.28575				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.27286				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.02131				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.72050				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	100.87672				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN819 On 01/07/2022 Spot Bond					0.00000	100.74131				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.76827				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.65559				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.70238				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	100.60471				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.69668				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.83580				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.83355				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.72662				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.62419				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.62419				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.58339				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.51122				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.47941				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.47548				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.47548				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.48760				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.94078				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.33319				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.33640				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.34608				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.40126				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.39843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.06757				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000,00
Total ASN852 SPOT										0.00	0	40,000,000,00
Total For ASN852										0.00	0	40,000,000,00
BAW22 On 07/12/2022 Spot Bond					0.00000	101.95593				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.28229				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.95156				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.78336				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.96000	99.60690	6.96000	99.55106				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.74963				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.72562				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.20263				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			9.12500	9.12500	9.12500	103.20466				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			11.86000	11.86000	11.86000	102.59858				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.03788				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.95040				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.95106				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.88500				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.35951				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.93555				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.13963				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.27060				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.50173				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.39601				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.20176				0.00	0	
Total BAYA84 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.26959				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.26012				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.43724				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.48060				0.00	0	100,000,00
Total BAYA88 SPOT										0.00	0	100,000,00
Total For BAYA88										0.00	0	100,000,00
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.59204				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.40479				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.16888				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.20235				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.16846				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.43890				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.73925				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.47308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.43972				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.63086				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.81645				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.43927				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.80500	8.80500	8.80500	97.59186				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.27896				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.59169				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.28551				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.06791				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.32195				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX36 On 01/02/2030 Spot Bond					0.00000	97.38833				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.28663				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.26989				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.31042				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.91500	103.59124	7.91500	103.52536				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.66653				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.89158				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.84046				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.72462				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.58807				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.05134				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.01044				0.00	0	
Total BID08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.55402				0.00	0	1,000,000,00
Total BID10 SPOT										0.00	0	1,000,000,00
Total For BID10										0.00	0	1,000,000,00
BID11 On 15/11/2023 Spot Bond			6.66500	104.27311	6.66500	104.21739				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.01369				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.11999				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.54413				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.43841				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.39236				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.72428				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.26300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.03300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.48000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.88900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 23/05/2022 Spot Bond					0.00000	101.16630				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	101.09350				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.66267				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.05454				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.76988				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.17307				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.78910				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.26614				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.06089				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.38554				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	

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 12/10/2023 Spot Bond					0.00000	100.80407				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.24929				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.25849				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.00946				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.14879				0.00	1,000,000,000	1,000,000,000
Total BPPF32 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BPPF32										0.00	1,000,000,000	1,000,000,000
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.22858				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	100.89834				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.39059				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.82517				0.00	0	100,000,000
Total CBL29 SPOT										0.00	0	100,000,000
Total For CBL29										0.00	0	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.30773				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.30000	109.54186	8.30000	109.46847				0.00	0	
Total CCT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.55000	110.82347	8.55000	110.74702				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.15000	106.95031	9.15000	106.87233				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.57000	10.57000	10.57000	102.50880				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.39162				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.77912				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76420				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.57298				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.60651				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.97669	4.77000	103.31000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.03438				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.68000	106.61685	7.68000	106.55137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	109.29921	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.30891				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.43174				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.85102				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.10845	10.98000	101.02038				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	113.84382	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	101.01342				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.07007				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39 On 14/11/2022 Spot Bond					0.00000	100.06953				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.29500	148.84437	5.29500	148.69405				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.73500	147.18847	5.73500	147.03461				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.01898				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.92500	103.28172	6.92500	103.22369				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	101.17262				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	99.93632				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.32500	107.84194	7.32500	107.77871				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	103.09758				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.70732				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.74423				0.00	0	
Total CLN502 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.29629				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.64480				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.27545				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.87607				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.12346				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.78588	9.96000	101.70515				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.59112	10.01000	100.51189				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.90889				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.76294	9.60000	103.68194				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.14469				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.88496				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.80306	9.20000	101.72819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.85701				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.63327				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	100.84293				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.00967				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	101.14469				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.09388				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.55237				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.03000	104.39422	10.03000	104.30959				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.85714				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.41705				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.62381				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

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 20/12/2023 Spot Bond					0.00000	147.55800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	99.82886				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.15807				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.50000	104.27347	9.50000	104.19329				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.55000	102.75194	9.55000	102.67382				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.64000	101.80041	9.64000	101.72230				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.40237				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.07170				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.12874				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.93132				0.00	0	
Total CLN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.68674				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	123.80400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.15278				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.13319	10.19000	100.12961				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.50000	102.21009	9.50000	102.13278				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.50394				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.10100				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.47042				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.33642				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.14431				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.73000	101.01331	9.73000	100.93510				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.13520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.14503				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.13432				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.19015				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.53114				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.83560				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.16415				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	99.83829				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.30784				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.53765				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.31191				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.88475				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	101.23489				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.05216				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.07412				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.42930				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	103.05100				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.71500	151.36371	3.71500	121.98064				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.13549				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.88349				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.93242				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.90109				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.79183				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.13407				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.13407				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.07412				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.07412				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.48949				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.22652				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.12241				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.39748				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.54821				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	99.95039				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.57409	9.32000	100.49902				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.44069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.68798				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.25509				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	99.95208				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.65453				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.80482				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.24059				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.37778				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.38444				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.34553				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.43087				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.42381				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.88500	104.28649	6.88500	104.22801				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.01866				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.59883				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.43500	62.80863	12.43500	83.01801				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.02956				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.20000	100.51860	10.20000	100.43577				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.01858				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	99.98008				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.84423				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.40211				0.00	0	
Total CLN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.75931				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	99.95244				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.01851				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.30997				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.02006				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.48771				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	99.95219				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.05519				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.58674				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.05691				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.15751				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.35617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.01851				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.01499				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.01851				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.21425				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.23521				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.57606				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.39900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.08400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN664 On 20/12/2023 Spot Bond					0.00000	141.58800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.62322				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.93561				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.02192				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.09545				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.71744				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.44166				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.02032				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.28648	152.72579	4.28648	124.00096				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.28648	152.72579	4.28648	124.00177				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.02071				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.02174				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.01274				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.55764				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.85638				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.16412				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.97108				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.99680				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.34995				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.17335				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.17314				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.03684				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.86642				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.03700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.03215				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	86.35107				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	84.82496				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.22807				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.23902				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.13113				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	85.54073				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.49674				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	86.91879				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.02226				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.15783				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	101.01420				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	83.31316				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	83.55741				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.02296				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.11256				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.02062				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.02062				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.02062				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	82.34703				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.05275				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	81.33929				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.66323				0.00	0	
Total CLN721 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.19256				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.37696				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.94191				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.94191				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.94191				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.95797				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.95797				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.95797				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.88927				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.93350				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.57592				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.07186				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	95.60999				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.11799				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.16613				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.13800				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	94.27367				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.01825				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.07610				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.23895				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	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.58119				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.67100				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	101.03694				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.32203				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.14828				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.78527				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	102.20804				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.67886				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.66415				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.61649				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.76082				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	100.27694				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.41363				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	93.96876				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	102.20804				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	101.08412				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.60845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	98.07055				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.29913				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.25475				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	99.81316				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.33433				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.66000	6.66000	6.66000	118.27205				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.48901				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.79887				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.27837				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.28066				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.61326				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.32428				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.29215				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.29720				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.99889				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.90826				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.99889				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.05741				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	102.92110				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.32442				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.32442				0.00	0	137,000,00
Total CLN792 SPOT										0.00	0	137,000,00

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 CLN792									0.00	0	137,000,00
CLN792 On 05/09/2022 Spot Bond					0.00000	100.21056			0.00	0	
Total CLN793 SPOT									0.00	0	
Total For CLN793									0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.32442			0.00	0	
Total CLN794 SPOT									0.00	0	
Total For CLN794									0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.32442			0.00	0	
Total CLN795 SPOT									0.00	0	
Total For CLN795									0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.99895			0.00	0	
Total CLN796 SPOT									0.00	0	
Total For CLN796									0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.32442			0.00	0	
Total CLN797 SPOT									0.00	0	
Total For CLN797									0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.32454			0.00	0	
Total CLN798 SPOT									0.00	0	
Total For CLN798									0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.32644			0.00	0	
Total CLN799 SPOT									0.00	0	
Total For CLN799									0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.32644			0.00	0	
Total CLN800 SPOT									0.00	0	
Total For CLN800									0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.55110			0.00	0	
Total CLN801 SPOT									0.00	0	
Total For CLN801									0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.37979			0.00	0	
Total CLN802 SPOT									0.00	0	
Total For CLN802									0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN803 SPOT									0.00	0	
Total For CLN803									0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.28204			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	98.68714				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.32886				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.41472				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.29674				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.04324				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.80500	97.66081	8.80500	97.59186				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.05196				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.55638				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.16005				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	101.02415				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.02415				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN815 On 31/01/2025 Spot Bond					0.00000	100.32442				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.32464				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.32886				0.00	0	134,000,00
Total CLN817 SPOT										0.00	0	134,000,00
Total For CLN817										0.00	0	134,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.27840				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.46215				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.29063				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.30716				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.26500	109.49390	8.26500	109.42084				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.77000	106.97820	10.77000	106.88575				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.32500	106.16499	9.32500	106.08527				0.00	0	
Total COJG01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.76000	102.33413	7.76000	102.27029				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.56000	91.77173	12.56000	91.68014				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.15000	97.10062	11.15000	97.01383				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.12500	10.12500	10.12500	106.94838				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.47818				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.40657				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.95323				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.21949				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.90000	9.90000	9.90000	101.18692				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.55437				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.25897				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.18500	104.38619	7.18500	104.32515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	60.48739	100.00000	60.08225				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	60.48739	100.00000	60.08225				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.70500	105.66947	7.70500	105.60328				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	102.48757	9.69000	102.40723				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.48757	9.69000	102.40723				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.10000	100.32089	10.10000	100.23899				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.48500	91.92620	12.48500	91.83398				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	102.59159	10.10000	102.50785				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.59159	10.10000	102.50785				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.92404				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.44505				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.27453				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.61012				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.06748				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	100,000,00
Total For DVF26										0.00	0	100,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.41717				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.17891				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.88347				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.63864				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.24398				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.33645				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.25722				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.48090				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.81143				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.24208				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.28694				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN24 On 14/03/2024 Spot Bond			7.23500	106.40110	7.23500	106.33947				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.09000	114.47676	5.09000	114.36385				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.85500	103.27510	4.85500	103.17449				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	141.37768	2.25000	141.26990				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.88500	152.43664	3.88500	152.30089				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.74200	140.17825	3.74200	140.05504				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.78500	136.89506	3.78500	136.77355				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.78000	116.83897	4.78000	118.24704				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.82500	105.45569	4.82500	105.35320				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	141.37768	2.25000	141.26990				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	158.64009				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.08030				0.00	0	
Total ELN002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN002										0.00	0	
ELN002 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN003 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	
ELN004 On 09/06/2025 Spot Bond					0.00000	121.02335				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	120.12545				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	117.58265				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	109.27826				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	105.42039				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	107.13637				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	88.62881				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	93.24117				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	95.37869				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	98.05157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.21000	100.23101	10.21000	100.14968				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.14500	12.14500	12.14500	92.58648				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.19500	12.19500	12.19500	96.72111				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			10.30000	10.30000	10.30000	104.06653				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.30000	10.30000	10.30000	104.17998				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.15000	12.15000	12.15000	75.45490				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.48500	11.48500	11.48500	102.02971				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.15000	12.15000	12.15000	96.35975				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.31693				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.17420				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.10778				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF019 On 12/09/2022 Spot Bond					0.00000	101.08065				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.16924				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.36484				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	99.82898				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.24484				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.10271				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.14790				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	101.02052				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	101.23002				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.82554				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.49786				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	102.49470				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	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 For EQT005										0.00	0	200,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.27179				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.94770				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.68408				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.14556				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.52267				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.05217				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	100.05475				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.05336				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	100.05595				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.32780				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.20330				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	100.01676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.05057				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.05314				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.53500	105.49049	6.53500	105.43428				0.00	0	1,300,000,00
Total ES23 SPOT										0.00	0	1,300,000,00
Total For ES23										0.00	0	1,300,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.23193	10.00000	103.14847				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.30000	96.46130	9.30000	96.38945		83,700,000,000.00			9,000,000	4,612,000,00
Total ES26 SPOT								83,700,000,000.00			9,000,000	4,612,000,00
Total For ES26								83,700,000,000.00			9,000,000	4,612,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.07871	7.85000	101.01493				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.73500	75.22643	11.74500	75.10643		28,633,400,000,000.00			2,440,000,000	4,263,872,00
Total ES33 SPOT								28,633,400,000,000.00			2,440,000,000	4,263,872,00
Total For ES33								28,633,400,000,000.00			2,440,000,000	4,263,872,00
ES33/R On 15/09/2033 Spot Bond			7.50000	101.39010	7.50000	101.32925				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.12500	73.60186	12.14000	73.44445				0.00	0	3,001,021,20
Total ES42 SPOT										0.00	0	3,001,021,20
Total For ES42										0.00	0	3,001,021,20
ES42/R On 25/04/2042 Spot Bond			8.50000	100.63886	8.50000	100.57022				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.12258				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	102.34362				0.00	0	200,000,00
Total EXX05 SPOT										0.00	0	200,000,00
Total For EXX05										0.00	0	200,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.17412				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.99984				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.24766				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.06674				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.34159				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.55365				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.24678				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.26298				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.95130				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.94818				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.94741				0.00	0	
Total FIFG05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FIFG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.11155			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.04787			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.17784			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.48077			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.91391			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.88000	109.13898	8.88000	109.06085			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.17274			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.65057			0.00	0	600,000,00
Total FRB29 SPOT									0.00	0	600,000,00
Total For FRB29									0.00	0	600,000,00
FRB30 On 19/04/2026 Spot Bond			8.80000	98.65017	8.80000	98.58057			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	99.93416			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB123 On 07/12/2023 Spot Bond			2.35700	325.55853	2.35700	325.30784			0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	40,000,00
Total For FRBI23										0.00	0	40,000,00
FRBI25 On 31/01/2025 Spot Bond			2.60000	2.60000	2.60000	159.36793				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.66000	209.75051	3.66000	209.56716				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	111.12065				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	230.92100				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.07000	98.66446	5.07000	98.56708				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.07500	100.27967	5.07500	100.18019				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.11000	8.11000	8.11000	82.60225				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.17000	8.17000	8.17000	81.71994				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.89500	3.89500	3.89500	154.12710				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.98214				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.26601				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.35569				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	102.88549				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	99.95209				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.11792				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	117.25892				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.19265				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.01127				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	115.16701				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.98450				0.00	0	
Total FRC289 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.25069				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.06798				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.06907				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	101.61567				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	101.45906				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	101.90278				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	101.64412				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30 On 06/11/2023 Spot Bond					0.00000	101.00707				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30 On 27/02/2023 Spot Bond					0.00000	101.25598				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	102.75216				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30 On 20/06/2024 Spot Bond					0.00000	100.96516				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	101.09852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.19818				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.93470				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.20234				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.36005				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.08567				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.19793				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.33729				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.10956				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.74177				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.59677				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.78054				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 27/12/2022 Spot Bond					0.00000	101.30206				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.21726				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.49537				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.88157				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	101.86292				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.51871				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC334 On 20/02/2024 Spot Bond					0.00000	100.37483				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC335 On 20/12/2024 Spot Bond					0.00000	101.40353				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC336 On 21/12/2027 Spot Bond					0.00000	101.00471				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC337 On 15/10/2022 Spot Bond					0.00000	100.52902				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC338 On 20/12/2025 Spot Bond					0.00000	101.28124				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC339 On 27/03/2024 Spot Bond					0.00000	101.80528				0.00	0	
Total FRC347 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.52935				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.44067				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.37105				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.48918				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.72630				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.44743				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.51477				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.46022				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.46318				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.19737				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.51432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.36802				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.83624				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.15654				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.91884				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.20095				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.59743				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.59099				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.70317				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.71103				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.47200				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.46997				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	102.78322				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.74777				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.45559				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.44764				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.00038				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.20675				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	101.12568				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 15/02/2025 Spot Bond					0.00000	100.06112				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.06112				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC384 On 16/02/2025 Spot Bond					0.00000	100.06052				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.06052				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC386 On 07/12/2023 Spot Bond					0.00000	101.23668				0.00	0	
Total FRC388 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.40671				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.48823				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.27865				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	100.48823				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.16773				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.06805				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.40668				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.49200				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.04843				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.52970				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.71819				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC399 On 19/01/2027 Spot Bond					0.00000	100.22950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.19945				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			736,228,460,000,000.00	37,362,284,600	76,534,569,200	
Total FRC403 SPOT									16,228,460,000,000.00	37,362,284,600	76,534,569,200	
Total For FRC403									16,228,460,000,000.00	37,362,284,600	76,534,569,200	
FRC40 On 19/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	6,346,000,000	
Total FRC404 SPOT									0.00	0	6,346,000,000	
Total For FRC404									0.00	0	6,346,000,000	
FRC40 On 19/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000,000	
Total FRC405 SPOT									0.00	0	15,000,000,000	
Total For FRC405									0.00	0	15,000,000,000	
FRI33 On 28/02/2033 Spot Bond			4.49000	107.44330	4.49000	107.34243			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			4.70500	118.60099	4.70500	118.48687			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.57534			0.00	0		
Total FRJ022 SPOT									0.00	0		
Total For FRJ022									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.69930			0.00	0		
Total FRJ23 SPOT									0.00	0		
Total For FRJ23									0.00	0		
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.45109			0.00	0		
Total FRJ24 SPOT									0.00	0		
Total For FRJ24									0.00	0		
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.23691			0.00	0		
Total FRJ25 SPOT									0.00	0		
Total For FRJ25									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.86628				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.47567				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.45136				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.44727				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.79056				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.46355				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.93007				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.26300	4.26300	4.26300	107.95570				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.67500	4.67500	4.67500	118.92824				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.00545				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.81500	116.99873	4.81500	116.88514				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.78000	231.03924	4.78000	230.81607				0.00	0	
Total FRS109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS109										0.00	0	
FRS11C On 31/01/2038 Spot Bond			4.95500	114.99673	4.95500	114.88376				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11Z On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	230.18760				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11Z On 31/01/2025 Spot Bond			3.44500	156.05847	3.44500	155.92427				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11E On 31/01/2038 Spot Bond			3.70500	108.23485	3.70500	108.13950				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11E On 31/01/2038 Spot Bond			4.75500	117.86947	4.75500	117.75559				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12C On 07/12/2033 Spot Bond			4.93000	227.91727	4.93000	227.69435				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12C On 07/12/2033 Spot Bond			4.98000	226.88796	4.98000	226.66516				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12Z On 31/01/2025 Spot Bond			2.97500	157.95823	2.97500	157.82845				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12Z On 07/12/2033 Spot Bond			5.01000	226.27307	5.01000	226.05033				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12Z On 31/01/2038 Spot Bond			4.95500	114.99673	4.95500	114.88376				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12F On 31/03/2028 Spot Bond			4.27000	203.04757	4.27000	202.86013				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12I On 31/01/2038 Spot Bond			5.70500	104.94517	5.70500	104.83575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.16000	204.23800	4.16000	204.05126				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.22000	203.58769	4.22000	203.40058				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.52000	216.12277	5.52000	215.90114				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.65500	105.58149	5.65500	105.47181				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	114.88376				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.93500	113.48578	4.93500	115.16716				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.03000	205.65516	4.03000	205.46929				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.29000	220.63042	5.29000	220.40827				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.16000	204.23800	4.16000	204.05126				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.16000	204.23800	4.16000	204.05126				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.56100	210.86205	3.56100	210.67941				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			3.74500	154.86031	3.74500	154.72336				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.51000	200.47769	4.51000	200.28877				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.55000	200.05300	4.55000	199.86384				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.71500	154.97963	3.71500	154.84296				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.02500	205.70990	4.02500	205.52404				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	199.75778				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.46812				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	100.49612				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.54242				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 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	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.06556				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.97396				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	176.22982				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	131.50033				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	176.86466				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	146.58104				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.21638				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.24679				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.12990				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.36210				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.60949				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.03102				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.87667				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	101.32031				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.00471				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.57687				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	100.07050				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	106.37753				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 On 13/10/2023 Spot Bond					0.00000	108.81244				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	105.20824				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.79079				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	68.50431				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.92056				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	107.19218				0.00	0	
Total FRS244 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.81615				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS254 On 22/02/2024 Spot Bond					0.00000	97.64254				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.20517				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	106.99929				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.41565				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.69369				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 19/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.98257				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.13344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.98943				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	103.83997				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	101.26798				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	99.24541				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.98393				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.03205				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	101.22007				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.37103				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	101.27997				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	

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 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.03965				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.10384				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.02500	10.02500	10.02500	99.10384				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.41016				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	97.88408				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.39400	11.39400	11.39400	92.80325				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	93.86238				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	87.31033				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	91.96161				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS296									0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS297 SPOT									0.00	0	
Total For FRS297									0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS298 SPOT									0.00	0	
Total For FRS298									0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS299 SPOT									0.00	0	
Total For FRS299									0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS300 SPOT									0.00	0	
Total For FRS300									0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.06709			0.00	0	
Total FRS301 SPOT									0.00	0	
Total For FRS301									0.00	0	
FRS302 On 19/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total FRS302 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For FRS302								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
FRS36 On 07/12/2023 Spot Bond			1.66000	1.66000	1.66000	328.63245		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.39000	330.16113	1.39000	329.93291		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.40000	1.40000	1.40000	329.88464		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.25198		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.65500	110.36447	4.65500	110.25873		0.00	0	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.30000	72.44924	4.30000	115.37852		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 FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.86500	2.86500	2.86500	158.27815				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	157.13647				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.46000	2.46000	2.46000	324.82048				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.22500	6.22500	6.22500	102.83486				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.04000	110.97043	8.04000	110.89835				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.05000	107.81233	8.05000	107.74185				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.62000	104.47099	8.62000	104.39874				0.00	0	4,724,60
Total FRX26 SPOT										0.00	0	4,724,60
Total For FRX26										0.00	0	4,724,60
FRX27 On 07/03/2027 Spot Bond			8.92000	106.97001	8.92000	106.89394				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.81000	109.38520	8.81000	109.30707				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.82500	102.59066	9.82500	102.50915				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.67500	101.34270	9.67500	101.26338				0.00	0	200,000,00
Total FRX31 SPOT										0.00	0	200,000,00
Total For FRX31										0.00	0	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
FRX32 On 31/03/2032 Spot Bond			9.78000	106.11142	9.78000	106.02841				0.00	0	100,000,00
Total FRX32 SPOT										0.00	0	100,000,00
Total For FRX32										0.00	0	100,000,00
FRX45 On 14/04/2045 Spot Bond			11.44000	73.11930	11.44000	73.05266				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.95213				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.28704				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.99990				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.41071				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.43518				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.44739				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.40383				0.00	0	
Total GBL05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.50343				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.07356				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.15167				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.92332				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.91343				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.88335				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.83000	117.48182	3.83000	117.37732				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.85216				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.80400	105.38722	6.80400	105.32943				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.78193				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.31000	105.54980	7.31000	105.48770				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.49424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.22328				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.21858				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.81884				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.67741				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.84091				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.13272				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.90822				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.84771				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.58142				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.33085				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.36956				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	100.89526				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.80596				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.25928				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.61937				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.75140				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.03118				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.79475				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.80184				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.63568				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.92145				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.59417				0.00	0	
Total H10T4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.11268				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.94116				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.74298				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.19743				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.47048				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.67881				0.00	1,861,100,000	1,861,100,000
Total HILB09 SPOT										0.00	1,861,100,000	1,861,100,000
Total For HILB09										0.00	1,861,100,000	1,861,100,000
HILB11 On 15/03/2024 Spot Bond					0.00000	101.24916				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.15573				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.80860				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.79504				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.87360				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.05000	327.01012	2.05000	326.76645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.35000	2.35000	2.35000	334.39749				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.46500	101.82787	10.46500	101.74183				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.74000	79.69374	4.74000	107.59166				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			11.53500	88.07009	11.53500	87.98828				0.00	0	4,780,000.00
Total HWAY34 SPOT										0.00	0	4,780,000.00
Total For HWAY34										0.00	0	4,780,000.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.89250	100.00000	11.81284				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.67000	86.73903	11.67000	86.65753				0.00	0	6,880,000.00
Total HWAY35 SPOT										0.00	0	6,880,000.00
Total For HWAY35										0.00	0	6,880,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.88993	100.00000	11.81029				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	100.55605				0.00	30,000,000.000	15,000,000.00
Total HWF11 SPOT										0.00	30,000,000.000	15,000,000.00
Total For HWF11										0.00	30,000,000.000	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.39975				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.84641				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.30000	160.73581	2.29500	160.63347				220,264,402,680,000.00	95,767,131,600	692,782,727,700
Total I2025 SPOT										20,264,402,680,000.00	95,767,131,600	692,782,727,700
Total For I2025										20,264,402,680,000.00	95,767,131,600	692,782,727,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029	On	31/03/2029	Spot Bond			3.40000	117.18793	3.36000	117.38447			68,237,480,480,000.00	20,069,847,200	302,496,160,20
Total I2029 SPOT												8,237,480,480,000.00	20,069,847,200	302,496,160,20
Total For I2029												8,237,480,480,000.00	20,069,847,200	302,496,160,20
I2033	On	28/02/2033	Spot Bond			4.02500	112.24508	3.99000	112.51499			423,531,895,290,000.00	105,225,315,600	421,133,657,00
Total I2033 SPOT												3,531,895,290,000.00	105,225,315,600	421,133,657,00
Total For I2033												3,531,895,290,000.00	105,225,315,600	421,133,657,00
I2038	On	31/01/2038	Spot Bond			4.06000	128.53862	4.05500	128.50246			146,993,186,704,000.00	36,205,218,400	385,852,210,40
Total I2038 SPOT												16,993,186,704,000.00	36,205,218,400	385,852,210,40
Total For I2038												16,993,186,704,000.00	36,205,218,400	385,852,210,40
I2046	On	31/03/2046	Spot Bond			4.07500	116.04098	4.07000	116.03249			15,608,331,505,000.00	3,830,265,400	428,885,674,80
Total I2046 SPOT												15,608,331,505,000.00	3,830,265,400	428,885,674,80
Total For I2046												15,608,331,505,000.00	3,830,265,400	428,885,674,80
I2050	On	31/12/2050	Spot Bond			4.07000	119.98188	4.07500	119.76222			188,305,254,104,000.00	46,266,647,200	446,027,882,00
Total I2050 SPOT												18,305,254,104,000.00	46,266,647,200	446,027,882,00
Total For I2050												18,305,254,104,000.00	46,266,647,200	446,027,882,00
IBG01	On	07/02/2025	Spot Bond					0.00000	100.15635			0.00	0	
Total IBG01 SPOT												0.00	0	
Total For IBG01												0.00	0	
IBG02	On	07/02/2027	Spot Bond					0.00000	100.16223			0.00	0	
Total IBG02 SPOT												0.00	0	
Total For IBG02												0.00	0	
IBL101	On	24/05/2022	Spot Bond			6.64000	6.64000	6.64000	99.92729			0.00	0	
Total IBL101 SPOT												0.00	0	
Total For IBL101												0.00	0	
IBL102	On	24/05/2022	Spot Bond					0.00000	99.94732			0.00	0	
Total IBL102 SPOT												0.00	0	
Total For IBL102												0.00	0	
IBL109	On	07/12/2023	Spot Bond			2.12000	326.67834	2.12000	326.43308			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
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	100.42890			0.00	0	
Total IBL115 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.22368				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.22658				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.44495				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.12451				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.07607				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.57784				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.95195				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.30974				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23230				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.16780				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.98129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.79175				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.93196				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.92920				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.01388				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.40381				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.19453				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.27601				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.10005				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.54884				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.56654				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	100.31575				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.11416				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.45709				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.47175				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.92745				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.13980				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.04683				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.08076				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.64985				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.50073				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.20275				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.17192				0.00	0	
Total IBL197 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.14405				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.15987				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.19767				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.56166				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.31348				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.25473				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	101.05878				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.19597				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.23406				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.26275				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.02974				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	99.95543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	99.95543				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	99.95543				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	99.95543				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	101.01437				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.05702				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.94964				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.74352				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.84948				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.90386				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.54016				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			10.85000	10.85000	10.85000	93.17668				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL223 On 10/05/2027 Spot Bond					0.00000	100.16495				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.06710				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.34500	107.33527	7.34500	107.27112				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.71500	102.06821	5.71500	102.02056				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.75551				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.32500	100.46635	9.32500	100.39049				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.74500	103.09013	10.74500	103.11129				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.92000	108.15838	9.92000	108.07211				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.89069				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.38717				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.06042				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.17209				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.22750				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.08493				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.36784				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.60833				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.06499				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.65000	104.07766	8.65000	104.00505				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.84127				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.48174				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.01645				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.31580				0.00	0	1,800,000.00
Total INLV07 SPOT										0.00	0	1,800,000.00
Total For INLV07										0.00	0	1,800,000.00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.93501				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.44560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.66969				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.02015				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.99688				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.97202				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.12748				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.23452				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.50134				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.17070				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.17341				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.28318				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.64945				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.82131				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.09888				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.13562				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.81589				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.82000	197.21313	4.82000	197.02240				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.53990				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.84529				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.72000	198.25952	4.72000	198.06937				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.07634				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	100.86002				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.52640				0.00	0	
Total IVC145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.65236				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.25444				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.59712				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.11318				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.22568				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.83685				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.69691				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.13158				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.10140	7.40000	103.03968				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.82054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.82357				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.21792	7.23000	102.15803				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.13006				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.65022	7.45000	101.58926				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.41494				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.59592	3.91012	102.56331				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.57245				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.02945				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.29217				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	99.85072				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.19448				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC209 On 20/12/2022 Spot Bond					0.00000	100.90086				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.34725				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.57500	6.57500	6.57500	101.80283				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.27500	7.27500	7.27500	100.49980				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.37647				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.35191				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	100.83172				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.70347	8.45000	100.63517				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.80000	4.80000	4.80000	99.88178				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.79003				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.69845				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.85000	4.85000	4.85000	99.61614				0.00	0	
Total IVZ092 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.32689				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.23521				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			4.95000	4.95000	4.95000	99.12620				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			4.95000	4.95000	4.95000	98.93999				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	101.20637				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.67411				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.94137				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.49284				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.02783				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.53489				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.79189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.35920				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.10356				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.10715				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.15261				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.24391				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.60057				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.62444				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.87256				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.40000	117.97501	9.40000	117.88671				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.13500	102.41726	7.13500	102.35876				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.33654				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL08 On 28/02/2023 Spot Bond					0.00000	100.52834				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.41854				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.85806				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.21143				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.85146				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.99985				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.99983				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.08782				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.91127				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.14215				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	99.86771				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.15718				0.00	0	
Total MBF070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.02092				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.56801				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	99.95559				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.32015				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.28442				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	99.91325				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.19172				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.08341				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.33194				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.76949				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.65000	8.65000	8.65000	110.33345				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.65400	103.89583	6.65400	103.83987				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 Intere
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.08658				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.07281				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.32983				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.30000	104.13972	9.30000	104.06173				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.65272				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.55000	95.05478	9.55000	94.08793				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.86666				0.00	0	1,100,000,00
Total MTN07 SPOT										0.00	0	1,100,000,00
Total For MTN07										0.00	0	1,100,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.06854				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.58422				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	102.10560				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.49199				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	101.06952				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.84099				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.49509				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.85036				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.84290				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.04808				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.59326				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.48896				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.24500	99.59518	9.24500	99.52062				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.40394				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.41104				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.01618				0.00	0	
Total MTN26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.87087				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.03513				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.64547				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.06165				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.75679				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	99.95081				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	99.94756				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	99.94747				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	99.94828				0.00	400,000,000	200,000,000
Total MWAR07 SPOT										0.00	400,000,000	200,000,000
Total For MWAR07										0.00	400,000,000	200,000,000
MWAR On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.89761				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.13393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.33465				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.51913				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.86500	100.72014	6.86500	100.66520				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.22500	106.25017	7.22500	106.18769				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.18000	104.29568	10.18000	104.20990				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.70760				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.31651				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.46579				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.43458				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.31302				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.02614				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK13/ On 19/03/2024 Spot Bond			6.79000	106.66353	6.79000	106.60548				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.58000	107.08710	7.58000	107.02110				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.71400	104.85497	8.71400	104.78169				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.62000	104.64918	6.62000	104.59236				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.38000	115.13497	7.38000	115.06623				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.28500	108.97524	9.28500	108.89331			2,111,409,000,000.00		227,400,000	113,700,000
Total NBK21A SPOT									2,111,409,000,000.00		227,400,000	113,700,000
Total For NBK21A									2,111,409,000,000.00		227,400,000	113,700,000
NBK22/ On 19/11/2022 Spot Bond			6.12500	101.95539	6.12500	101.90559				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.77800	108.85013	7.77800	108.78243				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.82000	109.16506	8.82000	109.08827				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK25/ On 17/02/2023 Spot Bond			6.54500	6.54500	6.54500	105.63638				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.09189				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	51.84182	100.00000	51.50023				0.00	0	
Total NBK26A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.72877				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.71500	108.40363	8.71500	108.32827				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			6.17800	107.37740	6.17800	107.32327				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			8.22000	111.17045	8.22000	111.09626				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.81500	106.93179	6.81500	106.87241				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			6.34500	104.56871	6.34500	104.51547				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.74242				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.07304				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.61904				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.97500	10.97500	10.97500	77.55344				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.00113				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.13169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.44418				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.92204				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.19247				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.71800				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.94978				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.53081				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.63290				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.55757				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.40042				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.39583				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.36420				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.73178				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.13645				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.13985				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.27842				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.48877				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.99316				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.00543				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			10.14500	102.66332	10.14500	102.58053				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99739				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.80000	102.92460	9.80000	102.84435				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.00543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.01814				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.03421				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.20125				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.20125				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.55721				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.77035				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.58389				0.00	1,200,000,000	600,000,000
Total NGL04 SPOT										0.00	1,200,000,000	600,000,000
Total For NGL04										0.00	1,200,000,000	600,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.44605				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.45943				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.67157				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.41471				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.08165				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.91644				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.76944				0.00	2,000,000,000	2,800,000,000
Total NGLT1A SPOT										0.00	2,000,000,000	2,800,000,000
Total For NGLT1A										0.00	2,000,000,000	2,800,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.56668				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.64390				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.17763				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.93518				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.78429				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.29813				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.80524				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.34290				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.19146				0.00	0	
Total NGT110 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.60576				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.47940				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	99.94143				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.63640				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.38196				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.47330				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.22771				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.02487				0.00	13,000,000,000	6,500,000,000
Total NHM019 SPOT										0.00	13,000,000,000	6,500,000,000
Total For NHM019										0.00	13,000,000,000	6,500,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.95206				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.32139				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	226.66516				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.53000	3.53000	3.53000	211.02907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	157.52270				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.83000	3.83000	3.83000	113.95274				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.80500	4.80500	4.80500	117.02968				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	157.09588				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.09627	3.45000	260.87206				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	157.91009				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.17500	3.17500	3.17500	215.08076				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.32000	213.59606	3.32000	213.41521				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.82500	91.22387	4.82500	116.74081				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.31302				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	100.81607				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.19070				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.11830				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.81095				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.99894				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.99301				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.95065				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.99811				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.28802				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	129.32427				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.65579				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.94992				0.00	0	
Total NN04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.10506				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	160.62565				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.12872				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	160.39207				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	153.38935				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.12093				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	133.80258				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.74566				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.08768				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.28135				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.17578				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.61282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.94894				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.31201				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.26916				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.03226				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.10503				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.03555				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.12155				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.10503				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.60361				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.78232				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.60996				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN120 On 05/11/2026 Spot Bond					0.00000	100.42852				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.85876				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	116.96000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	111.63000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	121.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	119.82000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	115.97945				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	117.54093				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.90170				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	117.54093				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	90.83915				0.00	0	
Total NNF042 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	89.88316				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.00037				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.10896				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	99.90351				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.29946				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	127.68016				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.71677				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	99.94771				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.95135				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	99.95050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.95831				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.54885				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.94813				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.94640				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.95461				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.42461				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.95338				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.22500	102.84734	7.22500	102.78818				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.32000	202.80967	2.32000	207.59044				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.91000	105.87730	10.91000	111.89001				0.00	0	424,517,70
Total NRA028 SPOT										0.00	0	424,517,70
Total For NRA028										0.00	0	424,517,70
NRA02 On 30/11/2028 Spot Bond			100.00000	12.47652	100.00000	18.37014				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond					0.00000	100.27373				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.88011				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.02766				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.04037				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	101.18262				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.08695				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	100.34578				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	99.90944				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.06981				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.49274				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.10000	108.98888	8.10000	108.91835				0.00	0	1,530,000,00
Total OML07 SPOT										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
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.81000	103.25383	6.81000	103.19727				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.47500	110.28024	8.47500	110.20564				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	101.81378				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.98316				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.13070				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.58513				0.00	0	450,000,00
Total PEP01 SPOT										0.00	0	450,000,00
Total For PEP01										0.00	0	450,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.39316				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.15623				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.30964				0.00	300,000,000	300,000,00
Total PEP04 SPOT										0.00	300,000,000	300,000,00
Total For PEP04										0.00	300,000,000	300,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	99.83288				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.72970				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.40544				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.36500	112.38548	8.40000	112.17207			526,300,023,902,500.00	1,019,282,728,500	1,147,687,733,200
Total R186 SPOT									16,300,023,902,500.00	019,282,728,500	147,687,733,200
Total For R186									16,300,023,902,500.00	019,282,728,500	147,687,733,200
R197 On 07/12/2023 Spot Bond			1.10000	331.55890	1.05000	331.58064			64,568,523,250,000.00	58,698,657,500	88,302,492,100
Total R197 SPOT									14,568,523,250,000.00	58,698,657,500	88,302,492,100
Total For R197									14,568,523,250,000.00	58,698,657,500	88,302,492,100
R202 On 07/12/2033 Spot Bond			3.98000	248.58753	3.98000	248.36340			35,481,156,332,000.00	8,914,863,400	142,352,550,700
Total R202 SPOT									15,481,156,332,000.00	8,914,863,400	142,352,550,700
Total For R202									15,481,156,332,000.00	8,914,863,400	142,352,550,700
R2023 On 28/02/2023 Spot Bond			5.62000	103.34265	5.62500	103.29215			259,972,528,000,000.00	224,194,400,000	456,402,600,000
Total R2023 SPOT									19,972,528,000,000.00	224,194,400,000	456,402,600,000
Total For R2023									19,972,528,000,000.00	224,194,400,000	456,402,600,000
R2030 On 31/01/2030 Spot Bond			9.96500	92.06743	9.98500	91.89469			922,390,110,010,000.00	2,601,343,714,000	2,699,213,144,900
Total R2030 SPOT									22,390,110,010,000.00	601,343,714,000	699,213,144,900
Total For R2030									22,390,110,010,000.00	601,343,714,000	699,213,144,900
R2032 On 31/03/2032 Spot Bond			10.38500	88.19467	10.40000	88.03840			624,068,024,366,500.00	830,435,052,900	1,779,136,031,000
Total R2032 SPOT									14,068,024,366,500.00	830,435,052,900	779,136,031,000
Total For R2032									14,068,024,366,500.00	830,435,052,900	779,136,031,000
R2035 On 28/02/2035 Spot Bond			10.78000	88.94808	10.80000	88.74802			243,686,516,758,000.00	764,720,456,100	1,365,541,899,000
Total R2035 SPOT									13,686,516,758,000.00	764,720,456,100	365,541,899,000
Total For R2035									13,686,516,758,000.00	764,720,456,100	365,541,899,000
R2037 On 31/01/2037 Spot Bond			10.93000	85.02695	10.94500	84.85792			550,464,232,804,000.00	599,310,542,800	1,108,583,748,200
Total R2037 SPOT									10,464,232,804,000.00	599,310,542,800	108,583,748,200
Total For R2037									10,464,232,804,000.00	599,310,542,800	108,583,748,200
R2040 On 31/01/2040 Spot Bond			11.07000	86.83656	11.08500	86.65833			297,713,372,452,000.00	207,562,183,600	969,496,480,100
Total R2040 SPOT									17,713,372,452,000.00	207,562,183,600	969,496,480,100
Total For R2040									17,713,372,452,000.00	207,562,183,600	969,496,480,100
R2044 On 31/01/2044 Spot Bond			11.09000	83.60934	11.10000	83.46614			224,752,678,000,000.00	561,294,200,000	1,622,473,805,500
Total R2044 SPOT									14,752,678,000,000.00	561,294,200,000	622,473,805,500
Total For R2044									14,752,678,000,000.00	561,294,200,000	622,473,805,500
R2048 On 28/02/2048 Spot Bond			11.02500	82.63175	11.03500	82.48889			018,416,967,500,000.00	3,085,570,700,000	3,605,210,348,000
Total R2048 SPOT									18,416,967,500,000.00	085,570,700,000	605,210,348,000
Total For R2048									18,416,967,500,000.00	085,570,700,000	605,210,348,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209 On 31/03/2036 Spot Bond			10.78500	68.64959	10.79500	68.53643		925,394,127,973,500.00	642,132,047,100	790,857,766,80	
Total R209 SPOT								15,394,127,973,500.00	642,132,047,100	790,857,766,80	
Total For R209								15,394,127,973,500.00	642,132,047,100	790,857,766,80	
R210 On 31/03/2028 Spot Bond			2.82000	219.39832	2.82000	219.22139		155,650,577,364,000.00	55,195,240,200	217,795,030,20	
Total R210 SPOT								15,650,577,364,000.00	55,195,240,200	217,795,030,20	
Total For R210								15,650,577,364,000.00	55,195,240,200	217,795,030,20	
R213 On 28/02/2031 Spot Bond			10.23000	83.16229	10.24500	83.01966		578,142,255,634,000.00	252,017,815,800	560,201,926,90	
Total R213 SPOT								18,142,255,634,000.00	252,017,815,800	560,201,926,90	
Total For R213								18,142,255,634,000.00	252,017,815,800	560,201,926,90	
R214 On 28/02/2041 Spot Bond			11.05500	65.72535	11.07000	65.58400		939,790,773,500,000.00	446,837,700,000	624,290,640,90	
Total R214 SPOT								19,790,773,500,000.00	446,837,700,000	624,290,640,90	
Total For R214								19,790,773,500,000.00	446,837,700,000	624,290,640,90	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.56438		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.25256		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	
Total For RDFB14								0.00	0	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.30358		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.60282		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.10022		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	
Total For RDFB18								0.00	0	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.98306		0.00	0	0	
Total RDFB20 SPOT								0.00	0	0	
Total For RDFB20								0.00	0	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.97194		0.00	0	0	
Total RDFB21 SPOT								0.00	0	0	
Total For RDFB21								0.00	0	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.85164		0.00	0	0	
Total RDFB22 SPOT								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 For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.99846				0.00	0	100,000,00
Total RDFB23 SPOT										0.00	0	100,000,00
Total For RDFB23										0.00	0	100,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.82963				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.06846				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.46162				0.00	0	200,000,00
Total RDFB27 SPOT										0.00	0	200,000,00
Total For RDFB27										0.00	0	200,000,00
RED13: On 13/05/2026 Spot Bond					0.00000	100.46310				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.09049				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.24511				0.00	0	300,000,00
Total RED151 SPOT										0.00	0	300,000,00
Total For RED151										0.00	0	300,000,00
RED16: On 07/12/2022 Spot Bond					0.00000	101.96179				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.05050				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.54827				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.86211				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.98554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.90477				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.31415				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.61995				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.85644				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.68182				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.15282				0.00	0	100,000,00
Total RES50 SPOT										0.00	0	100,000,00
Total For RES50										0.00	0	100,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.21144				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.99225				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.12448				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.19896				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.28712				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.50245				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.27500	107.49710	7.27500	107.43380				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.44500	94.94136	12.44500	94.84694				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.54500	99.43408	11.54500	99.34214				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.42761				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.66500	99.59066	10.66500	99.50541				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.78500	99.92081	5.78500	99.87337				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	100.43566				0.00	0	90,000,00
Total SBN02 SPOT										0.00	0	90,000,00
Total For SBN02										0.00	0	90,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	100.47700				0.00	0	90,000,00
Total SBN03 SPOT										0.00	0	90,000,00
Total For SBN03										0.00	0	90,000,00
SBS20 On 15/05/2026 Spot Bond			8.66500	104.79213	8.66500	104.71969				0.00	0	
Total SBS20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.33931				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.82000	106.25281	7.82000	106.18528				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.78000	98.03202	8.78000	97.96223				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.12000	106.99018	9.12000	106.91158				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.01000	106.11336	8.01000	106.04544				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.18000	104.99589	8.18000	104.92615				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.12000	100.87564	10.12000	100.79314				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.36000	101.91773	6.36000	101.86603				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.47000	106.72035	8.47000	106.64821				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.35500	106.47943	9.35500	106.40010				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.46500	105.77864	6.46500	105.72288				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.68263				0.00	320,000,000	160,000,00

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 SBS47 SPOT										0.00	320,000,000	160,000,000
Total For SBS47										0.00	320,000,000	160,000,000
SBS51 On 31/01/2024 Spot Bond			7.62500	7.62500	7.62500	106.28758				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.74012				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.38495				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.15848				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.04000	104.18727	5.04000	104.14425				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.08335				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.15963				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.78833				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.53514				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.02665				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.91553				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	100.52096				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.89768				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.88348				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.04698				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.28926				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.18975				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.99663				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.59956				0.00	0	300,000,0€
Total SBS72 SPOT										0.00	0	300,000,0€
Total For SBS72										0.00	0	300,000,0€
SBS74 On 26/04/2025 Spot Bond					0.00000	100.34799				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.36441				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.38315				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.20000	326.29976	2.20000	326.05265				0.00	0	2,000,000,0€
Total SBSI11 SPOT										0.00	0	2,000,000,0€

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 SBSI11										0.00	0	2,000,000,00
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	228.72923				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.82827				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.49740				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.90320				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.95554				0.00	0	1,040,000,00
Total SBT103 SPOT										0.00	0	1,040,000,00
Total For SBT103										0.00	0	1,040,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.10148				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
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	101.66419				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	101.05919				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	101.41111				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.71465				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.99500	109.73228	6.99500	109.67012				0.00	0	60,000,00

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 SBT203 SPOT										0.00	0	60,000,00
Total For SBT203										0.00	0	60,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.12475				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.44253				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.39131				0.00	0	500,000,00
Total SBT207 SPOT										0.00	0	500,000,00
Total For SBT207										0.00	0	500,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	101.92969				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.74182				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.78726				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.41734				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.44439				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.35000	97.88893	9.35000	97.81482			42,075,000,000,000.00		4,500,000,000	1,500,000,00
Total SLI7 SPOT									12,075,000,000,000.00		4,500,000,000	1,500,000,00
Total For SLI7									12,075,000,000,000.00		4,500,000,000	1,500,000,00
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.06513				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.09774				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.06729				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.06674				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.07106				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.06573				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.07106				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.06997				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.07751				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.06789				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.07321				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.07266				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.32000	105.05980	7.32000	104.99790				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.00875				0.00	0	
Total SNT04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.83178				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.05251				0.00	0	400,000,00
Total SNT06 SPOT										0.00	0	400,000,00
Total For SNT06										0.00	0	400,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.21942				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	99.95272				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.22262				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.95662				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	99.95564				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.94218				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.09845				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.98551				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.58833				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.80923				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.66815				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.27321				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.41174				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.83607				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	156.83235				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			8.37500	112.34622	8.37500	112.27028				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.73500	85.68686	9.73500	85.62048				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	99.41380				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.61430				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			7.02500	104.66616	7.02500	104.60695				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.85500	116.42252	4.85500	116.30909				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.04003				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.28955				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.14732				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.08000	2.08000	2.08000	326.62353				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.38943				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.26539				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.65341				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	157.33961				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	114.88376				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.20000	4.20000	4.20000	111.33029				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	205.79812				0.00	0	
Total SSN065 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.83353				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.83649				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.11454				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.08933				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.68008				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.41379				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.99266				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.62743				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.88124				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.20305				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.24265				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	229.24880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.99131				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.62371				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	101.17744				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.49573				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.26522				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.65000	88.77099	10.65000	88.69470				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.18459				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.15000	204.34662	4.15000	204.15996				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.03500	225.76222	5.03500	225.53950				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.14786				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.06652				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/06/2022 Spot Bond					0.00000	100.96797				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.10147				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.60666				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.49671				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.47453				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.35430				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.26970				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.24988				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	101.27745				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	99.95934				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond					0.00000	101.11487				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15(On 29/06/2022 Spot Bond					0.00000	100.78242				0.00	0	
Total SSN152 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN152										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.75004				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.75138				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.74869				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15 On 30/06/2022 Spot Bond					0.00000	100.75004				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15 On 01/07/2022 Spot Bond					0.00000	100.70412				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	100.70664				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15 On 05/07/2022 Spot Bond					0.00000	100.70664				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16 On 05/07/2022 Spot Bond					0.00000	100.69103				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	101.60829				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF00 On 01/03/2027 Spot Bond					0.00000	100.38334				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.86500	101.66780	8.86500	101.59554				0.00	0	500,000,00
Total SZ25 SPOT										0.00	0	500,000,00
Total For SZ25										0.00	0	500,000,00
T16OM On 21/08/2022 Spot Bond					0.00000	99.96017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.95634				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	99.95650				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.95429				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.95512				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.79650	7.21000	101.73676				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.92239	7.72000	101.85843				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.07688				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.08246				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.93822				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.18437				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.55573				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	100.42511				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.33988				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	99.90675				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.38554				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.54712				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.91652				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.36035				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.49295				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.59975				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.78664				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.72294				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.85516				0.00	0	
Total TFS170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.00786				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.03476				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	99.94944				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	99.97353				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	99.92024				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	99.95484				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	99.95662				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	99.95113				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.05074				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.07628				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	99.94733				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.09675				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	99.94927				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.29112				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.05036				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	99.93214				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.02206				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.16050				0.00	0	1,250,000,00
Total TH16A2 SPOT										0.00	0	1,250,000,00
Total For TH16A2										0.00	0	1,250,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	102.11216	8.49000	102.04183				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.07859				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.95411				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.01960				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	99.95436				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.43773	5.76000	101.39001				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.95258				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.15418				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	99.94951				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.95008				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.94621				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	99.94725				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.93278				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.92597				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	99.92997				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	99.95058				0.00	0	
Total TH17B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.95182				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.94762				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.94951				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.93251				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.93554				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	99.96018				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.14669				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.72500	102.53634	6.72500	102.48077				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.34500	106.65802	7.34500	106.59533				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.48187				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.61383				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.87000	101.75695	8.87000	101.68458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.90147				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.03126				0.00	1,700,000,000	1,700,000,000
Total TL30 SPOT										0.00	1,700,000,000	1,700,000,000
Total For TL30										0.00	1,700,000,000	1,700,000,000
TL31 On 10/06/2026 Spot Bond					0.00000	101.72910				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.16908				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.25500	105.29992	7.25500	105.23877				0.00	0	1,116,864,200
Total TN23 SPOT										0.00	0	1,116,864,200
Total For TN23										0.00	0	1,116,864,200
TN23/R On 06/11/2023 Spot Bond			100.00000	38.65075	100.00000	38.39609				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.25000	103.10072	9.25000	103.02349				0.00	0	1,639,806,100
Total TN25 SPOT										0.00	0	1,639,806,100
Total For TN25										0.00	0	1,639,806,100
TN25/R On 19/08/2025 Spot Bond			100.00000	18.22403	100.00000	18.10197				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.42000	93.98937	10.42000	93.91158				0.00	0	18,728,398,900
Total TN27 SPOT										0.00	0	18,728,398,900
Total For TN27										0.00	0	18,728,398,900
TN27/R On 14/11/2027 Spot Bond			100.00000	10.15257	100.00000	10.08568				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.91500	99.87060	10.91500	99.79505				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			11.53500	95.76867	11.53500	95.68068				0.00	0	1,200,000,00
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	116.29864	8.00000	116.22389				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.00700	99.16327	12.00700	99.08097				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.32000	89.93538	12.32000	89.84728			81,312,000,000,000.00		6,600,000,000	1,510,000,00
Total TN40 SPOT									1,312,000,000,000.00		6,600,000,000	1,510,000,00
Total For TN40									1,312,000,000,000.00		6,600,000,000	1,510,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.26677	10.75000	101.17989				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	100.19338				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.20608				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.32000	102.53293	5.32000	101.94490				0.00	0	200,000,00
Total TNI33 SPOT										0.00	0	200,000,00
Total For TNI33										0.00	0	200,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.92174				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.91370				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.93124				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.95535				0.00	0	
Total TR5A22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.14226	7.61000	103.14682				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.80432				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.81236				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.70433				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.73500	101.24567	6.73500	101.19140				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.06111				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.08088				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.75695				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.61106				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			7.02500	104.82722	7.02500	104.76791				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.61106				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.92661	8.62000	100.85682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.82398				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.27487				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.04532				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.99713				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.31017				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.31017				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.33676				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.72251				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.52722				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	94.89885				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.81651				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.37029				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.98422				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	101.16555				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	101.08395				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.99720				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.57549				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.48358				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.37535				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.18373				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 25/05/2022 Spot Bond					0.00000	100.28829				0.00	0	
Total TWC408 SPOT										0.00	0	
Total For TWC408										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.70000	104.13252	10.70000	104.04407				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.06302				0.00	0	
Total UU1A01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.07001				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.06465				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.07162				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.07324				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.07582				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.08720				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.08935				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10: On 08/07/2022 Spot Bond					0.00000	100.69730				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	100.93068				0.00	300,000,000	550,000,000
Total VKE11 SPOT										0.00	300,000,000	550,000,000
Total For VKE11										0.00	300,000,000	550,000,000
VKE14: On 27/08/2023 Spot Bond					0.00000	100.16742				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15: On 14/02/2023 Spot Bond					0.00000	100.07582				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.11244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	99.94930				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.14341				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.11075				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.22e+017	1,778,864,511,900	149,408,750,100
Total for SPOT :										1.22e+017	778,864,511,900	149,408,750,100
Total Futures										1.22e+017	778,864,516,448	149,409,924,000
Total Options										0.00	0	94,700
Grand Total:										1.22e+017	778,864,516,448	149,410,018,800