



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: 04/07/2022

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			12.32282	74.24236	12.30014	74.34942			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.55201	71.58783	12.52814	71.69747			0.00	0	
ES33	On	02/02/2023	Bond Future			12.76880	72.83412	12.74371	72.94639			0.00	0	
ES33	On	04/05/2023	Bond Future			12.96972	70.40874	12.94341	70.52365			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.75588	72.00581	12.72791	72.15460			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.96990	68.84078	12.94052	68.99271			0.00	0	
ES42	On	02/02/2023	Bond Future			13.16541	70.04140	13.13461	70.19676			0.00	0	
ES42	On	04/05/2023	Bond Future			13.35539	67.09293	13.32314	67.25167			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			162.20632	162.20632	162.22935	162.22935			0.00	0	10,00
I2025	On	03/11/2022	Bond Future			164.67296	164.67296	164.69837	164.69837			0.00	0	
I2025	On	02/02/2023	Bond Future			165.84840	165.84840	165.87538	165.87538			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			168.95129	168.95129	168.98002	168.98002				0.00	0	
Total I2025 Future													0.00	0	10,0€
Total For I2025													0.00	0	10,0€
I2029	On	04/08/2022	Bond Future			119.41835	119.41835	119.40227	119.40227				0.00	0	2,6€
I2029	On	03/11/2022	Bond Future			119.98546	119.98546	119.97054	119.97054				0.00	0	
I2029	On	02/02/2023	Bond Future			122.07091	122.07091	122.05696	122.05696				0.00	0	
I2029	On	04/05/2023	Bond Future			123.06777	123.06777	123.05392	123.05392				0.00	0	
Total I2029 Future													0.00	0	2,6€
Total For I2029													0.00	0	2,6€
I2033	On	04/08/2022	Bond Future			114.02112	114.02112	114.32253	114.32253				0.00	0	8,4€
I2033	On	03/11/2022	Bond Future			114.42170	114.42170	114.72911	114.72911				0.00	0	
I2033	On	02/02/2023	Bond Future			116.41017	116.41017	116.72407	116.72407				0.00	0	
I2033	On	04/05/2023	Bond Future			117.21610	117.21610	117.53614	117.53614				0.00	0	
Total I2033 Future													0.00	0	8,4€
Total For I2033													0.00	0	8,4€
I2038	On	04/08/2022	Bond Future			128.84238	128.84238	128.65982	128.65982				0.00	0	4,6€
I2038	On	03/11/2022	Bond Future			130.80177	130.80177	130.61818	130.61818				0.00	0	
I2038	On	02/02/2023	Bond Future			131.17809	131.17809	130.99206	130.99206				0.00	0	
I2038	On	04/05/2023	Bond Future			133.63327	133.63327	133.44478	133.44478				0.00	0	
Total I2038 Future													0.00	0	4,6€
Total For I2038													0.00	0	4,6€
I2046	On	04/08/2022	Bond Future			118.22271	118.22271	118.20486	118.20486				0.00	0	16,5€
I2046	On	03/11/2022	Bond Future			118.05843	118.05843	118.04152	118.04152				0.00	0	1,5€
I2046	On	02/02/2023	Bond Future			120.11103	120.11103	120.09495	120.09495				0.00	0	
I2046	On	04/05/2023	Bond Future			120.33702	120.33702	120.32078	120.32078				0.00	0	
Total I2046 Future													0.00	0	18,1€
Total For I2046													0.00	0	18,1€
I2050	On	04/08/2022	Bond Future			119.69546	119.69546	119.34455	119.34455				0.00	0	11,3€
I2050	On	03/11/2022	Bond Future			121.51523	121.51523	121.16065	121.16065				0.00	0	
I2050	On	02/02/2023	Bond Future			121.52042	121.52042	121.16026	121.16026				0.00	0	
I2050	On	04/05/2023	Bond Future			123.79456	123.79456	123.42853	123.42853				0.00	0	
Total I2050 Future													0.00	0	11,3€
Total For I2050													0.00	0	11,3€
R186	On	04/08/2022	Bond Future			8.86759	107.21390	8.87018	107.20436		4.88	55,751,228.00		520	86,4€
R186	On	03/11/2022	Bond Future			9.07045	108.81778	9.07284	108.80947		4.69	0.00		0	12,9€
R186	On	02/02/2023	Bond Future			9.23837	105.38827	9.24063	105.38087		4.77	0.00		0	
R186	On	04/05/2023	Bond Future			9.38575	107.34054	9.38793	107.33384		4.65	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 R186 Future												55,751,228.00	520	99,46	
R186	On	04/08/2022	Bond Future	8.13	Call			10.16000	0.01016	7,580	4.09		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,781.42000	2.78142	2,769,300	4.09		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			11.19000	0.01119	8,410	4.10		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,744.41000	2.74441	2,732,090	4.10		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			12.33000	0.01233	9,330	4.12		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,707.52000	2.70752	2,694,980	4.12		0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	4.44		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,339.27000	7.33927	7,329,730	4.44		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1.45000	0.00145	0,940	3.84		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,421.96000	3.42196	3,411,910	3.84		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,323.07000	3.32307	3,324,330	6.05		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			36.84000	0.03684	28,560	6.05		0.00	0	3,60
R186	On	03/11/2022	Bond Future	8.23	Put			3,227.38000	3.22738	3,211,800	4.60		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			457.00000	0.45700	447,730	4.58		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,365.41000	2.36541	2,347,830	4.58		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			466.30000	0.46630	456,970	4.58		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,339.16000	2.33916	2,321,520	4.58		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			475.94000	0.47594	466,550	4.58		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,313.27000	2.31327	2,295,570	4.58		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			924.66000	0.92466	914,160	4.66		0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,492.62000	1.49262	1,473,810	4.66		0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			245.65000	0.24565	238,380	4.60		0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.33	Call			436.14000	0.43614	430,290	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,471.30000	3.47130	3,458,050	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			443.29000	0.44329	437,410	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,444.52000	3.44452	3,431,240	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			428.83000	0.42883	423,020	4.53		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,497.93000	3.49793	3,484,720	4.53		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,779.38000	2.77938	2,767,090	4.44		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,027.16000	1.02716	1,021,560	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,760.08000	2.76008	2,747,780	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,039.69000	1.03969	1,034,080	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,741.24000	2.74124	2,728,930	4.45		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,015.07000	1.01507	1,009,480	4.44		0.00	0	
Total R186 Option												0.00	0	19,42	
Total For R186												55,751,228.00	520	118,82	
R197	On	04/08/2022	Bond Future			330.14558	330.14558	330.44150	330.44150				0.00	0	80
R197	On	03/11/2022	Bond Future			335.16494	335.16494	335.46952	335.46952				0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023			332.24005	332.24005	332.55167	332.55167			0.00	0	
R197	On	04/05/2023			338.46004	338.46004	338.77989	338.77989			0.00	0	
Total R197 Future											0.00	0	81
Total For R197											0.00	0	81
R202	On	04/08/2022			246.99814	246.99814	248.33562	248.33562			0.00	0	6,75
R202	On	03/11/2022			250.75356	250.75356	252.11418	252.11418			0.00	0	
R202	On	02/02/2023			250.46337	250.46337	251.84947	251.84947			0.00	0	
R202	On	04/05/2023			255.15012	255.15012	256.56409	256.56409			0.00	0	
Total R202 Future											0.00	0	6,75
Total For R202											0.00	0	6,75
R2023	On	04/08/2022			6.62730	104.03057	6.59710	104.04695		0.66	95,500,063.26	918	26,74
R2023	On	03/11/2022			7.07229	101.66866	7.01356	101.68660		0.41	0.00	0	
Total R2023 Future											95,500,063.26	918	26,74
R2023	On	04/08/2022	6.03	Call			2.18000	0.00218	1,270	0.53	0.00	0	
R2023	On	04/08/2022	6.03	Put			310.68000	0.31068	326,150	0.53	0.00	0	
R2023	On	04/08/2022	6.04	Call			2.44000	0.00244	1,440	0.53	0.00	0	
R2023	On	04/08/2022	6.04	Put			305.48000	0.30548	320,860	0.53	0.00	0	
R2023	On	04/08/2022	6.05	Call			2.73000	0.00273	1,630	0.53	0.00	0	
R2023	On	04/08/2022	6.05	Put			300.32000	0.30032	315,600	0.53	0.00	0	
R2023	On	03/11/2022	6.25	Call			10.13000	0.01013	7,930	0.32	0.00	0	
R2023	On	03/11/2022	6.25	Put			243.89000	0.24389	259,630	0.32	0.00	0	
R2023	On	03/11/2022	6.26	Call			10.59000	0.01059	8,310	0.32	0.00	0	
R2023	On	03/11/2022	6.26	Put			241.29000	0.24129	256,950	0.32	0.00	0	
R2023	On	03/11/2022	6.27	Call			11.06000	0.01106	8,700	0.32	0.00	0	
R2023	On	03/11/2022	6.27	Put			238.69000	0.23869	254,270	0.32	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											95,500,063.26	918	26,74
R2030	On	04/08/2022			10.54318	87.28369	10.51527	87.41366		8.22	45,998,504.63	527	91,08
R2030	On	03/11/2022			10.74487	88.59062	10.71534	88.72370		8.02	0.00	0	19,54
R2030	On	02/02/2023			10.92830	86.10456	10.89704	86.24086		8.03	0.00	0	
R2030	On	04/05/2023			11.10224	87.70125	11.06920	87.84072		7.72	0.00	0	
Total R2030 Future											45,998,504.63	527	110,62
R2030	On	04/08/2022	10.95	Call			2,295.60000	2.29560	2,160,140	9.45	0.00	0	
R2030	On	04/08/2022	10.95	Put			298.97000	0.29897	293,480	9.45	0.00	0	80
R2030	On	04/08/2022	9.54	Put			4,701.30000	4.70130	4,831,250	4.65	0.00	0	
R2030	On	04/08/2022	9.55	Call			0.05000	0.00005	0,010	4.69	0.00	0	
R2030	On	04/08/2022	9.55	Put			4,651.50000	4.65150	4,781,430	4.69	0.00	0	
R2030	On	04/08/2022	9.56	Call			0.06000	0.00006	0,020	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	Opt Interr
R2030	On	04/08/2022	Bond Future	9.56	Put			4,601.72000	4.60172	4,731,650	4.73	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	6.91	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			11,153.52000	11.15352	11,283,490	6.91	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	5.57	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			7,185.02000	7.18502	7,314,990	5.57	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.03000	0.00003	0,010	4.65	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,476.57000	3.47657	3,563,890	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			560.44000	0.56044	514,060	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			4,258.46000	4.25846	4,136,290	8.86	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,440.77000	3.44077	3,527,470	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			510.17000	0.51017	521,080	8.86	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			239.46000	0.23946	213,990	7.58	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,977.88000	4.97788	5,085,490	7.58	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			549.20000	0.54920	503,440	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			571.68000	0.57168	524,690	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,405.00000	3.40500	3,491,090	7.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			693.94000	0.69394	640,660	7.66	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			3,058.88000	3.05888	3,138,680	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			471.70000	0.47170	439,110	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			186.08000	0.18608	170,200	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,694.92000	4.69492	4,791,530	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			626.72000	0.62672	586,620	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			4,657.39000	4.65739	4,753,590	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			636.94000	0.63694	596,390	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			4,621.37000	4.62137	4,717,120	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			90.75000	0.09075	81,870	7.97	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			5,433.40000	5.43340	5,537,110	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			492.69000	0.49269	459,040	7.61	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.83	Put			5,313.96000	5.31396	5,416,610	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			576.24000	0.57624	538,500	7.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			4,884.95000	4.88495	4,983,510	7.56	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.08	Put			8,567.99000	8.56799	8,690,760	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			8,014.65000	8.01465	8,135,070	7.88	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			383.64000	0.38364	355,720	7.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			6,004.30000	6.00430	6,112,680	7.68	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			464.81000	0.46481	432,570	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			5,473.38000	5.47338	5,577,440	7.62	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			1,626.75000	1.62675	1,667,800	8.17	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.99	Call			617.99000	0.61799	578,300	7.53	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			9,843.87000	9.84387	9,971,290	7.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.04	Call		142.49000	0.14249	129,680	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		8,754.69000	8.75469	8,878,180	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		152.47000	0.15247	138,940	7.94	0.00	0	40
R2030	On	02/02/2023	Bond Future	11.12	Call		2,658.58000	2.65858	2,564,980	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,692.44000	1.69244	1,735,140	8.14	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		2,764.76000	2.76476	2,669,510	8.17	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,742.59000	3.74259	3,821,160	7.40	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		1,442.30000	1.44230	1,380,970	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,715.85000	3.71585	3,793,990	7.41	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		3,164.05000	3.16405	3,070,750	8.01	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		5,404.71000	5.40471	5,504,860	7.19	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Call		1,254.75000	1.25475	1,198,490	7.35	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.42	Put		4,054.41000	4.05441	4,137,620	7.35	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		1,408.81000	1.40881	1,348,350	7.39	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		821.59000	0.82159	839,140	9.08	0.00	0	50
R2030	On	04/05/2023	Bond Future	10.53	Call		1,425.35000	1.42535	1,364,450	7.40	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		7,027.78000	7.02778	7,140,700	7.29	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		485.88000	0.48588	456,860	7.27	0.00	0	50
R2030	On	04/05/2023	Bond Future	9.67	Put		6,665.09000	6.66509	6,775,540	7.27	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		559.07000	0.55907	526,820	7.24	0.00	0	40
R2030	On	04/05/2023	Bond Future	11.34	Put		2,029.38000	2.02938	2,075,550	8.01	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.00	Call		732.16000	0.73216	692,840	7.19	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		6,606.33000	6.60633	6,484,410	9.08	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put		6,232.58000	6.23258	6,339,800	7.24	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		200.69000	0.20069	186,190	7.42	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		9,392.89000	9.39289	9,517,860	7.42	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,769.77000	3.76977	3,848,780	7.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		432.19000	0.43219	405,640	7.29	0.00	0	10
R2030	On	04/05/2023	Bond Future	11.62	Call		3,920.72000	3.92072	3,818,420	8.26	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,632.78000	1.63278	1,669,950	8.26	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		5,156.86000	5.15686	5,043,660	8.65	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,176.20000	1.17620	1,202,470	8.65	0.00	0	1,00
Total R2030 Option											0.00	0	10,50
Total For R2030											45,998,504.63	527	121,10
R2032	On	04/08/2022	Bond Future			10.99163	86.90230	10.96352	87.04889	9.52	0.00	0	97,10
R2032	On	03/11/2022	Bond Future			11.18777	84.05139	11.15821	84.20121	9.65	318,975,025.05	3,795	76,40
R2032	On	02/02/2023	Bond Future			11.36414	85.49504	11.33307	85.64833	9.27	0.00	0	
R2032	On	04/05/2023	Bond Future			11.52771	82.92056	11.49510	83.07732	9.32	0.00	0	
Total R2032 Future											318,975,025.05	3,795	173,60

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call		0.00000	0.00000	0,000	8.14	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		11,326.64000	11.32664	11,473,230	8.14	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		6,841.48000	6.84148	6,987,890	7.56	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		4,723.33000	4.72333	4,570,060	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		67.28000	0.06728	60,600	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		412.08000	0.41208	337,530	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put		1,803.07000	1.80307	1,875,110	8.89	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call		1,105.83000	1.10583	983,540	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put		915.66000	0.91566	939,960	9.52	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call		3,406.71000	3.40671	3,252,060	10.71	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		169.91000	0.16991	161,850	10.71	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call		22.63000	0.02263	13,900	7.81	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,082.79000	4.08279	4,220,650	7.81	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		24.60000	0.02460	15,240	7.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,029.19000	4.02919	4,166,420	7.83	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call		161.96000	0.16196	121,550	8.46	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put		2,629.23000	2.62923	2,735,410	8.46	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call		0.56000	0.00056	0,240	7.49	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put		6,379.85000	6.37985	6,526,120	7.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call		8.28000	0.00828	4,570	7.56	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		0.02000	0.00002	0,000	7.82	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put		8,720.28000	8.72028	8,866,850	7.82	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		0.29000	0.00029	0,110	7.56	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put		4,682.84000	4.68284	4,825,720	7.56	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		20.79000	0.02079	12,650	7.78	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,136.57000	4.13657	4,275,020	7.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		809.20000	0.80920	747,530	9.01	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put		3,336.48000	3.33648	3,424,630	9.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		251.25000	0.25125	223,680	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call		554.29000	0.55429	506,000	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		4,039.06000	4.03906	4,140,590	8.87	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call		36.68000	0.03668	30,780	8.81	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put		3,756.36000	3.75636	3,852,780	8.93	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call		793.24000	0.79324	732,330	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,373.34000	3.37334	3,462,250	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		222.80000	0.22280	197,620	8.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		5,775.91000	5.77591	5,900,550	8.71	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call		22.68000	0.02268	18,760	8.83	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Put		5,528.52000	5.52852	5,650,770	8.70	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.21	Call		282.72000	0.28272	252,620	8.70	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	10.21	Put			5,285.27000	5.28527	5,404,990	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			10,147.47000	10.14747	10,293,370	8.83	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			26.69000	0.02669	22,180	8.82	0.00	0	4!
R2032	On	03/11/2022	Bond Future	9.36	Put			9,856.81000	9.85681	10,002,120	8.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			9,281.12000	9.28112	9,425,040	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			137.71000	0.13771	120,350	8.74	0.00	0	7!
R2032	On	03/11/2022	Bond Future	9.92	Put			6,749.45000	6.74945	6,881,910	8.74	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			3,082.58000	3.08258	2,961,650	10.04	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,125.77000	1.12577	1,154,660	10.04	0.00	0	5!
R2032	On	03/11/2022	Bond Future	12.30	Call			5,931.79000	5.93179	5,788,410	11.06	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			397.68000	0.39768	404,120	11.06	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Call			645.62000	0.64562	592,220	8.93	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			637.57000	0.63757	650,050	11.01	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			669.41000	0.66941	625,920	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			5,454.50000	5.45450	5,564,300	8.58	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			792.24000	0.79224	743,480	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			5,047.25000	5.04725	5,151,780	8.64	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			1,034.65000	1.03465	976,540	8.74	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put			4,398.23000	4.39823	4,493,410	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			486.80000	0.48680	452,070	8.50	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			6,236.80000	6.23680	6,355,360	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			646.54000	0.64654	604,080	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			5,538.15000	5.53815	5,648,980	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			657.90000	0.65790	614,930	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			5,496.23000	5.49623	5,606,550	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			122.41000	0.12241	110,570	8.62	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			10,046.80000	10.04680	10,188,250	8.62	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			290.97000	0.29097	267,420	8.54	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			7,680.50000	7.68050	7,810,240	8.54	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			440.82000	0.44082	408,550	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			3,985.30000	3.98530	3,867,640	9.94	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,530.75000	1.53075	1,566,380	9.94	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			7,259.27000	7.25927	7,118,460	11.01	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			6,515.57000	6.51557	6,636,590	8.50	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			87.47000	0.08747	78,490	8.64	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			10,935.61000	10.93561	11,079,920	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			3,502.85000	3.50285	3,391,080	9.76	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,764.36000	1.76436	1,805,880	9.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put			4,477.51000	4.47751	4,568,610	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			1,460.61000	1.46061	1,395,920	8.82	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put			4,543.65000	4.54365	4,635,720	8.82	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,477.83000	1.47783	1,412,650	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			4,510.36000	4.51036	4,601,940	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call			1,495.45000	1.49545	1,429,790	8.83	0.00	0	
Total R2032 Option												0.00	0	29,96
Total For R2032												318,975,025.05	3,795	203,58
R2035	On	04/08/2022	Bond Future			11.32217	87.72626	11.29396	87.89101		10.65	309,410,519.02	3,527	129,02
R2035	On	03/11/2022	Bond Future			11.50845	84.55170	11.47889	84.71999		10.87	0.00	0	3,72
R2035	On	02/02/2023	Bond Future			11.68023	86.00286	11.64926	86.17492		10.43	0.00	0	
R2035	On	04/05/2023	Bond Future			11.83185	83.09746	11.79949	83.27338		10.53	0.00	0	
Total R2035 Future												309,410,519.02	3,527	132,74
R2035	On	04/08/2022	Bond Future	9.53	Call			0.01000	0.00001	0,000	9.36	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put			11,291.70000	11.29170	11,456,440	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			0.17000	0.00017	0,060	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call			708.23000	0.70823	602,080	10.47	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,675.06000	1.67506	1,733,660	10.47	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			5,039.22000	5.03922	4,867,180	12.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call			128.95000	0.12895	93,830	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			3,584.26000	3.58426	3,713,890	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			135.68000	0.13568	99,220	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			4,687.65000	4.68765	4,837,260	9.68	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			142.69000	0.14269	104,850	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			3,474.21000	3.47421	3,601,120	9.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,158.04000	9.15804	9,322,680	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			43.82000	0.04382	28,680	9.68	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put			3,529.06000	3.52906	3,657,350	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			79.23000	0.07923	71,940	12.14	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			84.09000	0.08409	58,700	9.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,037.05000	4.03705	4,176,410	9.80	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			3,782.14000	3.78214	3,880,410	10.17	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,043.97000	1.04397	968,680	10.25	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.05	Put			3,541.69000	3.54169	3,634,690	10.25	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,214.87000	1.21487	1,132,560	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			10,320.59000	10.32059	10,482,320	9.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			172.55000	0.17255	151,220	9.68	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.30	Put			7,301.48000	7.30148	7,448,440	9.68	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			350.82000	0.35082	314,420	9.75	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			439.70000	0.43970	446,030	12.67	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			926.49000	0.92649	856,470	10.17	0.00	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
R2035	On	03/11/2022	Bond Future	11.15	Call		1,260.16000	1.26016	1,176,100	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,166.02000	3.16602	3,250,250	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		6,901.15000	6.90115	6,739,190	12.67	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put		5,772.56000	5.77256	5,904,450	9.75	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Put		3,238.64000	3.23864	3,324,620	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call		40.31000	0.04031	33,750	9.67	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.14	Call		1,237.48000	1.23748	1,154,300	10.37	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,202.27000	3.20227	3,287,380	10.37	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		998.01000	0.99801	938,940	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		5,442.03000	5.44203	5,555,020	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		1,300.00000	1.30000	1,230,060	9.91	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		4,733.10000	4.73310	4,835,220	9.91	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		1,319.86000	1.31986	1,249,260	9.93	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call		683.89000	0.68389	638,150	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		6,461.35000	6.46135	6,587,670	9.59	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.86	Call		966.13000	0.96613	908,310	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		5,530.19000	5.53019	5,644,430	9.75	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		981.98000	0.98198	923,540	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		648.28000	0.64828	659,950	12.68	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Call		351.59000	0.35159	323,480	9.47	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put		8,374.08000	8.37408	8,518,030	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call		611.77000	0.61177	569,450	9.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put		6,757.91000	6.75791	6,887,650	9.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call		659.23000	0.65923	614,640	9.57	0.00	0	40
R2035	On	02/02/2023	Bond Future	11.06	Put		4,694.01000	4.69401	4,795,470	9.93	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Call		129.75000	0.12975	116,970	9.49	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put		11,338.88000	11.33888	11,498,160	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call		141.63000	0.14163	127,910	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put		11,084.80000	11.08480	11,243,140	9.49	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call		154.42000	0.15442	139,700	9.48	0.00	0	40
R2035	On	02/02/2023	Bond Future	10.87	Put		5,485.99000	5.48599	5,599,610	9.76	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		2,153.91000	2.15391	2,203,210	11.00	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		3,886.87000	3.88687	3,762,230	11.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		2,075.66000	2.07566	2,123,080	11.05	0.00	0	40
R2035	On	02/02/2023	Bond Future	13.22	Call		8,761.37000	8.76137	8,600,980	12.68	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		10,832.67000	10.83267	10,990,010	9.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		6,559.34000	6.55934	6,686,810	9.57	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		3,749.13000	3.74913	3,626,370	11.00	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,092.44000	1.09244	1,115,000	12.22	0.00	0	50
R2035	On	04/05/2023	Bond Future	11.17	Call		1,654.57000	1.65457	1,581,640	9.99	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.17	Put			5,186.77000	5.18677	5,289,760	9.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,714.10000	1.71410	1,639,540	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			5,073.10000	5.07310	5,174,460	10.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,734.41000	1.73441	1,659,310	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			5,035.79000	5.03579	5,136,610	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			255.69000	0.25569	237,050	9.79	0.00	0	40
R2035	On	04/05/2023	Bond Future	9.85	Put			11,926.83000	11.92683	12,084,110	9.79	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			612.93000	0.61293	576,180	9.75	0.00	0	50
R2035	On	04/05/2023	Bond Future	10.42	Put			8,641.66000	8.64166	8,780,830	9.75	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			784.44000	0.78444	740,350	9.73	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.22	Call			1,754.58000	1.75458	1,678,940	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			4,998.39000	4.99839	5,098,670	10.02	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			5,409.06000	5.40906	5,275,060	11.35	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			1,923.04000	1.92304	1,964,960	11.35	0.00	0	40
R2035	On	04/05/2023	Bond Future	13.18	Call			8,139.59000	8.13959	7,986,230	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put			7,704.16000	7.70416	7,835,990	9.73	0.00	0	
Total R2035 Option												0.00	0	14,85
Total For R2035												309,410,519.02	3,527	147,64
R2037	On	04/08/2022	Bond Future			11.51111	79.24434	11.49309	79.34993		11.99	22,188,415.20	280	140,30
R2037	On	03/11/2022	Bond Future			11.68646	80.43108	11.66755	80.53932		11.64	0.00	0	2,00
R2037	On	02/02/2023	Bond Future			11.84795	77.55501	11.82813	77.66593		11.79	0.00	0	
R2037	On	04/05/2023	Bond Future			11.99967	78.99424	11.97895	79.10784		11.32	0.00	0	
Total R2037 Future												22,188,415.20	280	142,30
R2037	On	04/08/2022	Bond Future	10.91	Call			126.74000	0.12674	96,960	11.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			3,660.07000	3.66007	3,735,880	11.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			474.81000	0.47481	404,970	11.50	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put			2,161.67000	2.16167	2,197,420	11.50	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			945.71000	0.94571	848,360	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,376.19000	1.37619	1,384,430	11.85	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.90	Put			3,716.30000	3.71630	3,793,190	11.04	0.00	0	0
R2037	On	04/08/2022	Bond Future	11.95	Call			2,944.58000	2.94458	2,821,110	12.80	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			330.78000	0.33078	312,900	12.80	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.10	Call			0.36000	0.00036	0,160	10.54	0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put			8,840.55000	8.84055	8,945,940	10.54	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			114.25000	0.11425	86,620	11.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			3,772.89000	3.77289	3,850,850	11.03	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			120.35000	0.12035	91,650	11.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			1,188.92000	1.18892	1,128,220	10.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,337.67000	3.33767	3,385,210	10.97	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.31	Call		1,211.13000	1.21113	1,149,820	10.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,300.27000	3.30027	3,347,200	10.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		1,233.57000	1.23357	1,171,650	11.00	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,263.17000	3.26317	3,309,490	11.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		5,553.12000	5.55312	5,620,380	10.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		973.62000	0.97362	930,840	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		5,643.09000	5.64309	5,711,230	10.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		989.55000	0.98955	946,340	10.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		5,597.98000	5.59798	5,665,690	10.96	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,005.66000	1.00566	962,000	10.97	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,634.60000	1.63460	1,583,020	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		5,380.67000	5.38067	5,442,690	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,595.74000	1.59574	1,544,910	10.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		5,459.67000	5.45967	5,522,440	10.66	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		1,615.10000	1.61510	1,563,890	10.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		5,420.07000	5.42007	5,482,460	10.67	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											22,188,415.20	280	144,60
R2040	On	04/08/2022	Bond Future			11.61901	80.83019	11.59584	80.97540	12.64	12,124,528.50	150	124,80
R2040	On	03/11/2022	Bond Future			11.78952	82.04074	11.76528	82.18914	12.27	0.00	0	4,40
R2040	On	02/02/2023	Bond Future			11.94676	78.94203	11.92141	79.09380	12.47	0.00	0	
R2040	On	04/05/2023	Bond Future			12.09418	80.40731	12.06772	80.56258	11.97	0.00	0	
Total R2040 Future											12,124,528.50	150	129,25
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	11.09	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		13,426.19000	13.42619	13,571,400	11.09	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		22.21000	0.02221	13,950	11.38	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.05	Call		173.51000	0.17351	132,260	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,717.32000	3.71732	3,821,280	11.85	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		4,098.57000	4.09857	3,939,460	14.05	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,968.46000	5.96846	6,105,410	11.38	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		157.09000	0.15709	118,670	11.82	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		211.29000	0.21129	197,390	14.05	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		3,835.37000	3.83537	3,942,160	11.82	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		165.12000	0.16512	125,300	11.84	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,776.12000	3.77612	3,881,510	11.84	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		1,337.85000	1.33785	1,259,780	11.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,563.90000	3.56390	3,634,230	11.73	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		889.27000	0.88927	827,900	11.43	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		4,477.37000	4.47737	4,564,400	11.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.39	Call		1,290.12000	1.29012	1,213,630	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,644.38000	3.64438	3,716,290	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		1,313.95000	1.31395	1,236,660	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,604.07000	3.60407	3,675,180	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		5,339.70000	5.33970	5,201,790	13.61	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		917.24000	0.91724	927,730	13.61	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		262.44000	0.26244	235,820	10.92	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		7,239.27000	7.23927	7,361,050	10.92	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		342.41000	0.34241	310,080	10.98	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		6,624.57000	6.62457	6,740,640	10.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		1,565.54000	1.56554	1,480,490	11.86	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		3,218.52000	3.21852	3,281,870	11.86	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		6,112.76000	6.11276	6,211,710	11.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		1,017.51000	1.01751	964,120	11.43	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		6,063.52000	6.06352	6,161,900	11.43	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		7,057.34000	7.05734	7,165,970	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		777.27000	0.77727	732,680	11.31	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.96	Put		6,891.04000	6.89104	6,998,220	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		984.12000	0.98412	931,870	11.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		6,162.46000	6.16246	6,261,980	11.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,000.63000	1.00063	947,810	11.42	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		2,168.88000	2.16888	2,205,790	12.88	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.18	Call		183.76000	0.18376	168,650	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		11,815.75000	11.81575	11,952,410	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		195.77000	0.19577	179,870	11.35	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		11,605.49000	11.60549	11,741,360	11.35	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		741.02000	0.74102	697,880	11.31	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		4,104.79000	4.10479	3,991,140	12.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		2,230.42000	2.23042	2,268,540	12.84	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		4,216.10000	4.21610	4,101,240	12.88	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,722.66000	5.72266	5,810,000	11.37	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,937.72000	1.93772	1,867,360	11.41	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.48	Put		5,515.70000	5.51570	5,600,610	11.41	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		729.09000	0.72909	692,460	11.07	0.00	0	50
R2040	On	04/05/2023	Bond Future	10.92	Put		8,171.85000	8.17185	8,283,110	11.06	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,786.07000	1.78607	1,719,100	11.35	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,807.24000	5.80724	5,895,540	11.35	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		311.85000	0.31185	292,610	11.13	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.42	Put		5,764.83000	5.76483	5,852,650	11.36	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		1,828.50000	1.82850	1,760,570	11.37	0.00	0	

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	13.45	Call		8,749.10000	8.74910	8,611,380	13.92	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		1,249.90000	1.24990	1,267,450	13.92	0.00	0	50
R2040	On	04/05/2023	Bond Future	11.42	Call		1,807.21000	1.80721	1,739,760	11.36	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		12,842.07000	12.84207	12,978,100	11.13	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		9,256.55000	9.25655	9,375,190	11.07	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		941.20000	0.94120	897,190	11.06	0.00	0	40
R2040	On	04/05/2023	Bond Future	12.78	Call		6,080.96000	6.08096	5,957,930	13.01	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,065.80000	2.06580	2,098,040	13.01	0.00	0	40
Total R2040 Option											0.00	0	11,500
Total For R2040											12,124,528.50	150	140,800
R2044	On	04/08/2022	Bond Future			11.59479	77.87761	11.56135	78.09122	13.32	9,345,313.20	120	88,700
R2044	On	03/11/2022	Bond Future			11.75523	79.04394	11.72033	79.26181	12.94	0.00	0	
R2044	On	02/02/2023	Bond Future			11.90270	76.01900	11.86630	76.24137	13.16	0.00	0	
R2044	On	04/05/2023	Bond Future			12.04043	77.43005	12.00252	77.65721	12.65	0.00	0	
Total R2044 Future											9,345,313.20	120	88,700
R2044	On	04/08/2022	Bond Future	11.10	Put		3,306.12000	3.30612	3,456,380	12.58	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		233.10000	0.23310	173,720	12.54	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,420.41000	3.42041	3,574,640	12.54	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		244.13000	0.24413	182,780	12.56	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,363.02000	3.36302	3,515,280	12.56	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		255.55000	0.25555	192,200	12.58	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,522.60000	3.52260	3,635,470	12.34	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		1,433.43000	1.43343	1,327,330	12.36	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,482.64000	3.48264	3,594,410	12.36	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		1,459.00000	1.45900	1,351,800	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,442.86000	3.44286	3,553,530	12.37	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		225.04000	0.22504	195,540	11.51	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	10.60	Put		7,808.28000	7.80828	7,996,650	11.51	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		1,191.01000	1.19101	1,095,960	12.20	0.00	0	1,600
R2044	On	03/11/2022	Bond Future	11.30	Put		3,898.69000	3.89869	4,021,510	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		1,407.95000	1.40795	1,302,950	12.34	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		5,729.65000	5.72965	5,873,990	12.10	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		1,151.33000	1.15133	1,074,940	12.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		5,827.16000	5.82716	5,973,140	12.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		1,170.03000	1.17003	1,092,820	12.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		5,778.26000	5.77826	5,923,420	12.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		1,188.93000	1.18893	1,110,900	12.10	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,941.74000	1.94174	1,846,590	11.99	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,647.13000	5.64713	5,779,140	11.99	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.42	Call			1,964.51000	1.96451	1,868,660	12.00	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			5,604.86000	5.60486	5,736,170	12.00	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,987.43000	1.98743	1,890,890	12.01	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			5,562.83000	5.56283	5,693,450	12.01	0.00	0	
Total R2044 Option												0.00	0	3,20
Total For R2044												9,345,313.20	120	91,93
R2048	On	04/08/2022	Bond Future			11.54619	81.02045	11.51767	81.20692		13.05	106,541,891.75	1,315	202,34
R2048	On	03/11/2022	Bond Future			11.70543	77.80873	11.67562	77.99900		13.39	0.00	0	
R2048	On	02/02/2023	Bond Future			11.85181	79.14436	11.82068	79.33868		12.87	0.00	0	
R2048	On	04/05/2023	Bond Future			11.98013	76.17561	11.94771	76.37420		13.10	0.00	0	
Total R2048 Future												106,541,891.75	1,315	202,34
R2048	On	04/08/2022	Bond Future	10.99	Call			183.16000	0.18316	136,110	12.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,781.49000	3.78149	3,920,910	12.14	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			192.31000	0.19231	143,580	12.15	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			3,719.73000	3.71973	3,857,470	12.15	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.40	Call			3.44000	0.00344	1,710	11.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			7,984.40000	7.98440	8,169,140	11.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			115.02000	0.11502	81,720	12.02	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			4,356.39000	4.35639	4,509,560	12.02	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			174.34000	0.17434	128,950	12.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,843.68000	3.84368	3,984,760	12.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			8,765.92000	8.76592	8,951,580	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.45	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			13,734.59000	13.73459	13,921,060	11.45	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			0.60000	0.00060	0,250	11.48	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			9,560.91000	9.56091	9,747,030	11.48	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call			1.49000	0.00149	0,680	11.48	0.00	0	1,20
R2048	On	03/11/2022	Bond Future	11.31	Call			1,328.23000	1.32823	1,236,470	12.64	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,731.84000	3.73184	3,830,350	12.64	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			1,353.19000	1.35319	1,260,430	12.65	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,689.30000	3.68930	3,786,810	12.65	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			1,303.53000	1.30353	1,212,780	12.62	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,774.74000	3.77474	3,874,260	12.62	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			6,123.51000	6.12351	6,249,640	11.99	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			1,174.81000	1.17481	1,105,890	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			6,072.56000	6.07256	6,197,960	12.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			1,137.10000	1.13710	1,069,640	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			6,174.77000	6.17477	6,301,630	11.98	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			1,155.86000	1.15586	1,087,670	11.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/05/2023	Bond Future	11.33	Call		1,902.99000	1.90299	1,819,230	12.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		5,872.33000	5.87233	5,987,160	12.35	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,925.79000	1.92579	1,841,410	12.36	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		5,827.95000	5.82795	5,942,160	12.36	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,948.75000	1.94875	1,863,750	12.37	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		5,783.82000	5.78382	5,897,410	12.37	0.00	0	
Total R2048 Option											0.00	0	5,88
Total For R2048											106,541,891.75	1,315	208,15
R209	On	04/08/2022	Bond Future			11.34930	67.27510	11.32598	67.39335	12.07	0.00	0	23,25
R209	On	03/11/2022	Bond Future			11.51565	65.13684	11.49129	65.25770	12.29	0.00	0	4,52
R209	On	02/02/2023	Bond Future			11.66475	66.25556	11.63934	66.37919	11.83	0.00	0	
R209	On	04/05/2023	Bond Future			11.80212	64.33264	11.77567	64.45901	11.92	0.00	0	
Total R209 Future											0.00	0	27,81
R209	On	04/08/2022	Bond Future	10.59	Put		3,939.62000	3.93962	4,043,380	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		40.97000	0.04097	27,810	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,044.60000	4.04460	4,149,690	11.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		43.58000	0.04358	29,760	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,992.02000	3.99202	4,096,450	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		46.30000	0.04630	31,810	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,849.85000	1.84985	1,886,170	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		244.59000	0.24459	220,460	10.94	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		5,446.28000	5.44628	5,543,010	10.94	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		805.96000	0.80596	752,260	11.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,277.50000	3.27750	3,343,990	11.53	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		3.85000	0.00385	3,070	10.92	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		12,632.68000	12.63268	12,752,760	10.92	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		10.54000	0.01054	8,670	10.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,206.69000	3.20669	3,271,870	11.56	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		1,893.10000	1.89310	1,808,560	12.29	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		856.35000	0.85635	800,670	11.56	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		11,069.86000	11.06986	11,188,850	10.92	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		60.27000	0.06027	52,150	10.93	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put		8,109.32000	8.10932	8,222,060	10.93	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		3,313.30000	3.31330	3,380,460	11.51	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call		822.55000	0.82255	768,180	11.53	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call		3,434.21000	3.43421	3,328,430	13.15	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		975.47000	0.97547	990,550	13.15	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call		839.35000	0.83935	784,320	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,241.97000	3.24197	3,307,800	11.54	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	Op Interr
R209	On	02/02/2023	Bond Future	10.80	Put		5,054.83000	5.05483	5,136,800	11.00	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		749.36000	0.74936	708,620	10.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		5,135.83000	5.13583	5,218,720	10.98	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		762.19000	0.76219	720,980	10.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		5,095.23000	5.09523	5,177,650	10.99	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		775.15000	0.77515	733,490	11.00	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,385.68000	1.38568	1,332,300	11.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,685.37000	4.68537	4,758,360	11.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		1,352.28000	1.35228	1,299,690	11.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,754.76000	4.75476	4,828,540	11.25	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,368.81000	1.36881	1,315,830	11.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,719.86000	4.71986	4,793,250	11.26	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	53,81
R210	On	04/08/2022	Bond Future			223.22969	223.22969	223.61347	223.61347		0.00	0	1,00
R210	On	03/11/2022	Bond Future			223.64965	223.64965	224.04185	224.04185		0.00	0	
R210	On	02/02/2023	Bond Future			227.53748	227.53748	227.93872	227.93872		0.00	0	
R210	On	04/05/2023	Bond Future			228.72996	228.72996	229.13908	229.13908		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.84709	81.98812	10.81391	82.14449	9.07	0.00	0	30,13
R213	On	03/11/2022	Bond Future			11.04566	79.67565	11.01076	79.83541	9.18	0.00	0	
R213	On	02/02/2023	Bond Future			11.22806	81.04272	11.19134	81.20606	8.81	0.00	0	
R213	On	04/05/2023	Bond Future			11.38941	78.99505	11.35086	79.16202	8.86	0.00	0	
Total R213 Future											0.00	0	30,13
R213	On	04/08/2022	Bond Future	9.88	Call		0.29000	0.00029	0,100	5.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,569.63000	4.56963	4,725,810	5.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.37000	0.00037	0,130	5.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,519.01000	4.51901	4,675,140	5.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.46000	0.00046	0,170	5.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,468.45000	4.46845	4,624,530	5.68	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		226.32000	0.22632	199,000	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		5,138.68000	5.13868	5,271,120	8.47	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		376.06000	0.37606	336,430	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		4,256.44000	4.25644	4,376,570	8.56	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		557.28000	0.55728	505,240	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		26.10000	0.02610	21,440	8.82	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		9,287.31000	9.28731	9,442,410	8.82	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		30.92000	0.03092	25,530	8.79	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	03/11/2022	Bond Future	9.19	Put		8,975.86000	8.97586	9,130,230	8.79	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		164.54000	0.16454	143,210	8.53	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,457.26000	3.45726	3,562,800	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,529.57000	3.52957	3,636,560	8.65	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		580.68000	0.58068	527,190	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,493.31000	3.49331	3,599,580	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		592.64000	0.59264	538,420	8.66	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		5,774.05000	5.77405	5,912,480	8.53	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		3,566.03000	3.56603	3,673,750	8.65	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		568.90000	0.56890	516,130	8.65	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		579.36000	0.57936	536,360	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		5,015.58000	5.01558	5,135,920	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		704.07000	0.70407	654,790	8.21	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		4,569.30000	4.56930	4,683,360	8.21	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.01	Call		415.27000	0.41527	381,710	8.24	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		5,911.49000	5.91149	6,041,270	8.24	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		562.65000	0.56265	520,560	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		5,094.53000	5.09453	5,215,780	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		571.04000	0.57104	528,500	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		5,055.07000	5.05507	5,175,870	8.17	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		799.23000	0.79923	745,520	8.24	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		4,286.58000	4.28658	4,396,210	8.24	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		5,152.11000	5.15211	5,012,860	9.84	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		820.29000	0.82029	844,380	9.84	0.00	0	9
R213	On	02/02/2023	Bond Future	9.16	Call		93.06000	0.09306	82,900	8.48	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		9,850.44000	9.85044	10,003,620	8.48	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		4,074.50000	4.07450	4,173,520	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,382.54000	1.38254	1,314,090	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		4,045.03000	4.04503	4,143,550	8.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		1,351.29000	1.35129	1,283,830	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		4,104.38000	4.10438	4,203,890	8.45	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,366.72000	1.36672	1,298,770	8.46	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	35,41
R214	On	04/08/2022	Bond Future			11.58652	64.39856	11.55805	64.54678	13.13	551,702,463.52	8,567	77,08
R214	On	03/11/2022	Bond Future			11.74687	62.07571	11.71718	62.22698	13.45	0.00	0	8
R214	On	02/02/2023	Bond Future			11.89423	63.14113	11.86329	63.29566	12.96	0.00	0	
R214	On	04/05/2023	Bond Future			12.02373	61.01607	11.99158	61.17395	13.13	0.00	0	
Total R214 Future											551,702,463.52	8,567	77,13

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	04/08/2022	Bond Future	10.97	Call		112.65000	0.11265	81,720	12.19	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,304.24000	3.30424	3,421,530	12.19	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		118.57000	0.11857	86,430	12.20	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,253.75000	3.25375	3,369,830	12.20	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		124.69000	0.12469	91,340	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,203.52000	3.20352	3,318,390	12.22	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		1,075.94000	1.07594	1,002,450	12.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,996.76000	2.99676	3,074,540	12.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		1,095.82000	1.09582	1,021,550	12.78	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,963.07000	2.96307	3,040,070	12.78	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		1,056.14000	1.05614	983,440	12.75	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,030.59000	3.03059	3,109,160	12.75	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		5,028.53000	5.02853	5,131,670	11.83	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		858.28000	0.85828	806,320	11.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		4,987.26000	4.98726	5,089,830	11.84	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		872.69000	0.87269	820,150	11.85	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		4,946.21000	4.94621	5,048,200	11.85	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		844.03000	0.84403	792,640	11.83	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		1,517.21000	1.51721	1,450,840	12.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		4,756.10000	4.75610	4,847,610	12.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,535.22000	1.53522	1,468,360	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		4,720.72000	4.72072	4,811,740	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,553.35000	1.55335	1,486,010	12.42	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		4,685.53000	4.68553	4,776,070	12.42	0.00	0	
Total R214 Option											0.00	0	
Total For R214											551,702,463.52	8,567	77,13
Total for Bond											1,527,537,952.13	19,719	1,439,02
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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			804.07200	804.07200	805.02500	805.02500				8,040,720.00	1	1,1
GOVI On 03/11/2022 GOVI			816.19900	816.19900	817.19700	817.19700				0.00	0	
GOVI On 02/02/2023 GOVI			830.16800	830.16800	831.20700	831.20700				0.00	0	
GOVI On 04/05/2023 GOVI			845.48200	845.48200	846.55900	846.55900				0.00	0	
Total GOVI Future										8,040,720.00	1	1,11
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			142,550.00000	14.25500	152,080,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			142,350.00000	14.23500	151,880,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			142,450.00000	14.24500	151,980,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			32,130.00000	3.21300	42,110,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/11/2022	GOVI	820.42	Put		32,230.00000	3.22300	42,210,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		32,330.00000	3.23300	42,310,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		0.00000	0.00000	0,000		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		196,130.00000	19.61300	206,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		196,230.00000	19.62300	206,620,000		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		196,330.00000	19.63300	206,720,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put		63,210.00000	6.32100	73,980,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put		63,010.00000	6.30100	73,780,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put		63,110.00000	6.31100	73,880,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											8,040,720.00	1	1,11
Total for GOVI											8,040,720.00	1	1,11
AL37	On	04/08/2022	Index Future			817.11900	817.11900	816.89100	816.89100		0.00	0	
AL37	On	03/11/2022	Index Future			829.44300	829.44300	829.24200	829.24200		0.00	0	
AL37	On	02/02/2023	Index Future			843.63800	843.63800	843.45900	843.45900		0.00	0	
AL37	On	04/05/2023	Index Future			859.20100	859.20100	859.03700	859.03700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/08/2022	Index Future			916.74600	916.74600	917.95600	917.95600		0.00	0	
AL7T	On	03/11/2022	Index Future			930.57200	930.57200	931.83600	931.83600		0.00	0	
AL7T	On	02/02/2023	Index Future			946.49800	946.49800	947.81100	947.81100		0.00	0	
AL7T	On	04/05/2023	Index Future			963.95900	963.95900	965.31600	965.31600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/08/2022	Index Future			815.33500	815.33500	816.28400	816.28400		8,153,350.00	1	13
ALBI	On	03/11/2022	Index Future			827.63200	827.63200	828.62600	828.62600		0.00	0	
ALBI	On	02/02/2023	Index Future			841.79600	841.79600	842.83200	842.83200		0.00	0	
ALBI	On	04/05/2023	Index Future			857.32500	857.32500	858.39800	858.39800		0.00	0	
Total ALBI Future											8,153,350.00	1	13
Total For ALBI											8,153,350.00	1	13
IGOV	On	04/08/2022	Index Future			319.76700	319.76700	319.85700	319.85700		54,360,390.00	17	73

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IGOV	On	03/11/2022			324.66900	324.66900	324.77200	324.77200			0.00	0	
IGOV	On	02/02/2023			330.30300	330.30300	330.41700	330.41700			0.00	0	
IGOV	On	04/05/2023			336.47200	336.47200	336.59600	336.59600			0.00	0	
Total IGOV Future											54,360,390.00	17	74
Total For IGOV											54,360,390.00	17	74
Total for Index											62,513,740.00	18	88
JIBAR	f On	20/07/2022			5.08000	94.92000	5.08500	94.91500			0.00	0	
JIBAR	f On	17/08/2022			5.62500	94.37500	5.64000	94.36000			0.00	0	
JIBAR	f On	21/09/2022			5.78000	94.22000	5.78500	94.21500			0.00	0	
JIBAR	f On	19/10/2022			6.31000	93.69000	6.33000	93.67000			0.00	0	
JIBAR	f On	16/11/2022			6.42000	93.58000	6.43000	93.57000			0.00	0	
JIBAR	f On	21/12/2022			6.95000	93.05000	6.95500	93.04500			0.00	0	
JIBAR	f On	15/03/2023			7.47500	92.52500	7.49000	92.51000			0.00	0	
JIBAR	f On	21/06/2023			7.81500	92.18500	7.93500	92.06500			0.00	0	
JIBAR	f On	20/09/2023			8.00000	92.00000	8.13500	91.86500			0.00	0	
JIBAR	f On	20/12/2023			8.08500	91.91500	8.19000	91.81000			0.00	0	
JIBAR	f On	20/03/2024			8.23500	91.76500	8.38000	91.62000			0.00	0	
JIBAR	f On	19/06/2024			8.34000	91.66000	8.46500	91.53500			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 :											1,598,092,412.13	19,738	1,441,32
ABCPI	On	07/12/2023			2.17800	323.00297	2.17800	322.92254			0.00	0	
Total ABCPI3 SPOT											0.00	0	
Total For ABCPI3											0.00	0	
ABF001	On	13/09/2026					0.00000	100.38592			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024					0.00000	101.88609			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026			9.65000	100.18041	9.65000	100.15462			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	
ABF005	On	30/06/2031			11.97000	85.93651	11.97000	85.90922			0.00	0	
Total ABF005 SPOT											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.66348				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.34116				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	101.20831				0.00	29,940,000,000	14,970,000,000
Total ABFN16 SPOT										0.00	29,940,000,000	14,970,000,000
Total For ABFN16										0.00	29,940,000,000	14,970,000,000
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.10000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.14266				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.03557				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	102.19671				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	104.54391				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.25457				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.20965				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.53517				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.02662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.17120				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.18965				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.77991				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.10157				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.41195				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.48789				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.31301				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.94495				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.87343				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.87035				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.86819				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.19596				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.77063				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.68302				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.17225				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.73857				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.14214				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.93990				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.74466				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.76958				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.79041				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.13148				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.13699				0.00	0	
Total ABGN02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.13991				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.40061				0.00	0	55,300,00
Total ABJ01 SPOT										0.00	0	55,300,00
Total For ABJ01										0.00	0	55,300,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.89967				0.00	0	150,000,00
Total ABJ02 SPOT										0.00	0	150,000,00
Total For ABJ02										0.00	0	150,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.69668				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.16340				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.12250				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.90000	6.90000	6.90000	153.59124				0.00	0	365,500,00
Total ABKI04 SPOT										0.00	0	365,500,00
Total For ABKI04										0.00	0	365,500,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	42.48884	100.00000	42.38725				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.65000	2.65000	2.65000	161.81713				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	3.63000	3.63000	213.66222				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	235.91585				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.03500	8.03500	8.03500	102.50182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.75500	8.75500	8.75500	106.75140				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.56500	102.54022	6.56500	102.52218				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.44500	107.16847	8.44500	107.14438				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.16500	107.72625	9.16500	107.70001				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.00500	105.99418	7.00500	105.97434				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.21000	101.40279	9.21000	101.37798				0.00	0	370,000,00
Total ABS7 SPOT										0.00	0	370,000,00
Total For ABS7										0.00	0	370,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.49010	100.00000	14.45821				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.28800	326.95832	1.28800	326.88479				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.63000	11.63000	11.63000	98.65875				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.31411				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.30551				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	100.22729				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.30498				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.30498				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.31235				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.31235				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	183.20611				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	185.85697				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.29118				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.85191				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.81846				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.03752				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.78023				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.96233				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.88660				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.38401				0.00	0	76,500,00
Total AGT01 SPOT										0.00	0	76,500,00
Total For AGT01										0.00	0	76,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.40821				0.00	0	2,000,00
Total AGT02 SPOT										0.00	0	2,000,00
Total For AGT02										0.00	0	2,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.11246				0.00	100,000,000	50,000,00
Total AGT03 SPOT										0.00	100,000,000	50,000,00
Total For AGT03										0.00	100,000,000	50,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.95163				0.00	100,000,000	50,000,00
Total AGT04 SPOT										0.00	100,000,000	50,000,00
Total For AGT04										0.00	100,000,000	50,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.24413				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.28661				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.05500	99.23273	9.05500	99.20846				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.35055				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.56362				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.82985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.13219				0.00	20,000,000	10,000,00
Total AHF2O2 SPOT										0.00	20,000,000	10,000,00
Total For AHF2O2										0.00	20,000,000	10,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.78191				0.00	0	28,000,00
Total AHF5A2 SPOT										0.00	0	28,000,00
Total For AHF5A2										0.00	0	28,000,00
AHF5A On 21/08/2023 Spot Bond			8.57000	105.04298	8.57000	105.01863				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.74003				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.81778				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.86560				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.61870				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.78386				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.16874				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.81768				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.86548				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.19937				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.90553				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.98704				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.84159				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.82366				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.88937				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.86667				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.75166				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.23507				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.72500	104.41596	8.72500	104.39160				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			9.17200	101.09590	9.17200	101.07126				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.81000	87.32953	12.81000	87.30008				0.00	0	
Total AIR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AIR05									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.66000	192.44411	5.66000	192.37821			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.88148			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.16469			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.25240			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.41491			0.00	0	
Total APF10 SPOT									0.00	0	
Total For APF10									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.30576			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.90470			0.00	0	
Total APF15 SPOT									0.00	0	
Total For APF15									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.17759			0.00	0	
Total APF16 SPOT									0.00	0	
Total For APF16									0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.89000	250.42386	4.89000	250.34325			0.00	0	
Total ASN022 SPOT									0.00	0	
Total For ASN022									0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.39000	218.40586	5.39000	218.33266		14,542,220,000,000.00	2,698,000,000	1,349,000,000	
Total ASN037 SPOT								14,542,220,000,000.00	2,698,000,000	1,349,000,000	
Total For ASN037								14,542,220,000,000.00	2,698,000,000	1,349,000,000	
ASN15 On 31/03/2028 Spot Bond			4.50000	204.27072	4.50000	204.20712		0.00	0	0	
Total ASN154 SPOT								0.00	0	0	
Total For ASN154								0.00	0	0	
ASN19 On 31/01/2038 Spot Bond			4.92000	117.68324	4.92000	117.64509		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 ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN205 On 24/08/2025 Spot Bond					0.00000	104.53211				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN214 On 29/08/2022 Spot Bond					0.00000	100.67702				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.33400				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.26868				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.85306				0.00	0	73,000,00
Total ASN278 SPOT										0.00	0	73,000,00
Total For ASN278										0.00	0	73,000,00
ASN279 On 20/08/2048 Spot Bond					0.00000	100.88918				0.00	0	40,000,00
Total ASN279 SPOT										0.00	0	40,000,00
Total For ASN279										0.00	0	40,000,00
ASN280 On 21/08/2023 Spot Bond					0.00000	100.81539				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.43163				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.16267				0.00	0	22,000,00
Total ASN291 SPOT										0.00	0	22,000,00
Total For ASN291										0.00	0	22,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	100.28859				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.01954				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			4.37500	4.37500	4.37500	112.19057				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.07500	5.07500	5.07500	103.63360				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.43267				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.48690				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.99275				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.74198				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.03000	116.11700	5.03000	116.07901				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.29286				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.26909				0.00	12,800,000	3,200,000
Total ASN346 SPOT										0.00	12,800,000	3,200,000
Total For ASN346										0.00	12,800,000	3,200,000
ASN35 On 20/06/2024 Spot Bond					0.00000	100.44921				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.28206				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.28206				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	100.68352				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.52606				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.45294				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.94523				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.30055				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.37455				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.37455				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.62663				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.65294				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.80995				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.33386				0.00	0	73,000,00
Total ASN399 SPOT										0.00	0	73,000,00
Total For ASN399										0.00	0	73,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.27769				0.00	0	

Contract 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	100.32083				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.52802				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	103.69984				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.22842				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.23467				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.31952				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.77771				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.63536				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.79983				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.79822				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	104.03577				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	103.76230				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.01680				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.17914				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.98998				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.46028				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	105.99000				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	103.66816				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.93744				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.35187				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.35187				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.28659				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			10.45000	95.32159	10.45000	95.29506				0.00	0	1,100,00
Total ASN508 SPOT										0.00	0	1,100,00
Total For ASN508										0.00	0	1,100,00
ASN508 On 21/12/2026 Spot Bond			9.63000	95.19472	9.63000	95.17025				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.18000	93.96472	10.18000	93.93923				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.18000	93.96472	10.18000	93.93923				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.92814	9.10000	103.90239				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.77520	11.05000	104.74408				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	104.75368	11.00000	104.72269				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	104.53832	10.50000	104.50877				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.53832	10.50000	104.50877				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.03901				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.06669				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.92124				0.00	0	

Contract 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	104.58140	10.60000	104.55156				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	101.26834	10.47000	104.49594				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	104.55987	10.55000	104.53017				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.76487				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	101.29553				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.55484				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.17394				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.26913				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.51479				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.59118				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.77203				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	103.98671	9.22000	103.96082				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.91560				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.83709				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.14850				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.22878				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.81838				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.07800				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.28472				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.16730				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.18222				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.27683				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.93637				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	101.20659				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.26348				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.82923				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.03700				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.31659				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.34469				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.62561				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.30374				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.46465				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.96502				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.12501				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.76214				0.00	0	

Contract 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	100.87390				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.03787				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.13156				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.33136				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.34426				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.83155				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.42185				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.12178				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.12784				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.22048				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.47202				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	101.20593				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.30125				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.30340				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.27341				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.01779				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.24263				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.93890				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.12661				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.50411				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.08589				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.09458				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.43667				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	99.82661				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.58499				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.18034				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.76142				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.12634				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.29048				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.29479				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.15636				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.11898				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.33895				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.32110				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.88384	9.88384	9.88384	102.60032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.50427				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	104.18999				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	101.26730				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	101.11028				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	101.11206				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.41941				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.24445				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.03623				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.96717				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	99.96494				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 31/01/2037 Spot Bond					0.00000	102.36368				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.96521				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.82511				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.82023				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.83003				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.85267				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.85267				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.52647				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.35469				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.28204				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.27166				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.27166				0.00	0	
Total ASN840 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.33300				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	102.87318				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.02870				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.03837				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	101.06736				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.32762				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.31835				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.29057				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.29933				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.84694				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.75054				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.63377				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	101.19705				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	100.91486				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.49101				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.49101				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.41427				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.39777				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.39777				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.44269				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 15/09/2022 Spot Bond					0.00000	100.34377				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.25866				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87 On 27/09/2022 Spot Bond					0.00000	100.13865				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.13651				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.12165				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.11051				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.06638				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.79365				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.09496				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.34000	99.99857	7.34000	99.97888				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.92411				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.50969				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.24000	12.24000	12.24000	103.00729				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.51865				0.00	0	
Total BAYA74 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA74										0.00	0	
BAYA74 On 30/09/2022 Spot Bond					0.00000	99.85355				0.00	0	410,737,90
Total BAYA77 SPOT										0.00	0	410,737,90
Total For BAYA77										0.00	0	410,737,90
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.25553				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.74683				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.77486				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	100.39112				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/01/2023 Spot Bond					0.00000	100.14563				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.15370				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.19563				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.30989				0.00	0	150,000,00
Total BAYA87 SPOT										0.00	0	150,000,00
Total For BAYA87										0.00	0	150,000,00
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.16856				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.04232				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.30848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.14271				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.14624				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.14225				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	100.13682				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.14082				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2022 Spot Bond					0.00000	100.14655				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.15478				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.15392				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.17372				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.44649				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.17807				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.17457				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.29869				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.45683				0.00	0	270,000,00
Total BAYB20 SPOT										0.00	0	270,000,00
Total For BAYB20										0.00	0	270,000,00
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.17410				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.17277				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	100.17372				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.18500	9.18500	9.18500	97.03270				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.18378				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.83470				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.52387				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.86000				0.00	0	
Total BDX34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.40785				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.94376				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.29198				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.73106				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.64770				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.71500	104.45841	8.71500	104.43381				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.74704				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.64666				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.56840				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.43904				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.38131				0.00	0	75,000,00
Total BGT01 SPOT										0.00	0	75,000,00
Total For BGT01										0.00	0	75,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.22660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.46500	104.07024	7.46500	104.04952				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.71829				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.98397				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.30330				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.18029				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.18645				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.29940				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.87961				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.47200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	86.38000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	55.84400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 ¹ On 06/07/2026 Spot Bond					0.00000	40.60600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 ¹ 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 ¹ On 05/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 ¹ On 16/08/2022 Spot Bond					0.00000	100.69022				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 ¹ On 13/09/2022 Spot Bond					0.00000	100.35080				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 ² On 29/08/2022 Spot Bond					0.00000	100.34507				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 ¹ On 09/10/2023 Spot Bond					0.00000	100.06002				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 ¹ On 19/11/2022 Spot Bond					0.00000	100.82039				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 ¹ On 19/11/2024 Spot Bond					0.00000	100.51296				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 ¹ On 26/02/2023 Spot Bond					0.00000	100.96895				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 ¹ On 16/07/2023 Spot Bond					0.00000	100.26546				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 ¹ On 03/08/2022 Spot Bond					0.00000	101.09034				0.00	0	
Total BPPF25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.07826				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.97621				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.01112				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.71059				0.00	0	850,000,00
Total BPPF31 SPOT										0.00	0	850,000,00
Total For BPPF31										0.00	0	850,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.96621				0.00	0	180,000,00
Total BPPF32 SPOT										0.00	0	180,000,00
Total For BPPF32										0.00	0	180,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.89765				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	100.12602				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.17453				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.82959				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	101.00608				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.68000	103.98809	8.68000	103.96395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.93000	105.44758	8.93000	105.42242				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.53000	107.21596	9.53000	107.18883				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.95000	10.95000	10.95000	103.12089				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.51687				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.87968				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.93449				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.67902				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.77700				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.13847				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.58935	4.77000	104.34200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.22800				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 ^l On 20/12/2023 Spot Bond					0.00000	100.22735				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 ^l On 20/03/2024 Spot Bond			8.48000	106.31928	8.48000	106.29529				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 ^v 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	
CLN36 ^t On 20/03/2024 Spot Bond			8.70700	110.44427	8.70700	109.31300				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 ^l On 06/08/2023 Spot Bond					0.00000	101.36505				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 ^l On 26/07/2022 Spot Bond					0.00000	101.30442				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 ^v On 20/03/2024 Spot Bond					0.00000	103.67736				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 ^l On 20/03/2024 Spot Bond			10.98000	102.43872	10.98000	102.40896				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 ^l On 20/09/2024 Spot Bond				100.00000	0.00000	106.38900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 ^v On 20/09/2024 Spot Bond			6.50000	114.73778	6.50000	107.45100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 ^t On 20/09/2024 Spot Bond					0.00000	102.78900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 ^v On 20/09/2022 Spot Bond					0.00000	100.28857				0.00	0	
Total CLN394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.88777				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.88083				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.88083				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.35000	151.53338	5.35000	151.48250				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.79000	149.92782	5.79000	149.87571				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.79000	149.92782	5.79000	149.87571				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.94532				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 28/07/2022 Spot Bond			7.72500	104.11227	7.72500	104.09034				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 29/08/2022 Spot Bond					0.00000	100.79246				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			8.12500	107.18251	8.12500	107.15931				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.17408				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	99.90470				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.89986				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.47699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.42396				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.40280				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	99.99945				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	99.08862				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.01232	9.96000	102.98475				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.79457	10.01000	101.76751				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.84315				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.41807				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.72635				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.93943	9.20000	102.91390				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.64766				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond					0.00000	101.43026				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.70198				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.91923				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.41807				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.31025				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.41470				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.41000	104.70036	10.41000	104.67101				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.77221				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	101.22660				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.59595				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	144.76300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.99015				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.88000	104.20677	9.88000	104.17902				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.93000	103.03369	9.93000	103.00657				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.02000	101.90990	10.02000	101.88284				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	303.58164				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.90987				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.91750				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.81711				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.75580				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	122.67800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.97459				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.37802	10.19000	101.40873				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.88000	102.30220	9.88000	102.27540				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.29170				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.90029				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.43527				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.55979				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.92125				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.11000	101.13114	10.11000	101.10404				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.96241				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.92582				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.38298				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN577 On 20/06/2024 Spot Bond					0.00000	100.33599				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.36118				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.03780				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.96130				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.40379				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.37737				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.66172				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.86623				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.47842				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.28734				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.44831				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.15427				0.00	0	
Total CLN591 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.77000	153.68511	3.77000	124.01765				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.99765				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.29291				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.80546				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.05203				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.03591				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.44179				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.28734				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.28734				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.00600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.63477				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.96439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.87272				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.57057				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.40408				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.81162				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.70685	9.32000	101.68154				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 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	101.18752				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.61417				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.52806				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.78779				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.92231				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	100.10890				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.70500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.06499				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.50352				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.70373				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.10858				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.16629				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.24625				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond			7.68500	104.73969	7.68500	104.71788				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.91692				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	101.25540				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.89500	61.78677	12.89500	81.95780				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.84241				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.58000	100.79244	10.58000	100.76374				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.91301				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.79684				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.88728				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.97656				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.60641				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.78176				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.90910				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.15811				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.98728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.25061				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.78535				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.28253				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.39847				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.28297				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.04204				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.65493				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.90910				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.73939				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.90910				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN655 On 22/03/2030 Spot Bond					0.00000	100.79800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.34246				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	102.33440				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.80876				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.18900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	93.86300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	112.76300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	138.34000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.90115				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.04216				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.08102				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.85982				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.70782				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.77082				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.00031				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.26248	155.59288	4.26248	126.36870				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.26248	155.59288	4.26248	126.36952				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.01984				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.07191				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.26874				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.83863				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.10260				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.49271				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.25836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.26485				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.14568				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.30915				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.30893				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.27481				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.26787				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.27499				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.11458				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	87.53487				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	86.01429				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.06514				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	100.60278				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.83755				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.68527				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.29285				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.10047				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	101.09793				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	100.40559				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.26900				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.47438				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	84.71796				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2023 Spot Bond					0.00000	100.34126				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71 On 12/02/2023 Spot Bond					0.00000	100.80518				0.00	0	
Total CLN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.27061				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.27061				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.27061				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.51085				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.37132				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.50573				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.82884				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.57165				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	83.54070				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.25082				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.25082				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.25082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.25486				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.25486				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.25486				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	86.04603				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	87.08718				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	87.72764				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.37755				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	96.71493				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.77262				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.32961				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	106.08200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	95.39327				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.89607				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.13125				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.97961				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.54200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.48822				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.79317				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.27493				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.24985				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.40247				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.02113				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 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	
CLN75 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	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.17705				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.45392				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 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	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.45602				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.44344				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	102.10112				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.99356				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	101.17770				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	95.09165				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	103.17705				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.25732				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.41918				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	95.58744				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.34779				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.43128				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.75241				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	101.29620				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.75000	6.75000	6.75000	120.28713				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.71276				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.84905				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.08411				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.09284				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.00500				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.25852				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.13645				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.15564				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.12226				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.24243				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.12226				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.95322				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.81690				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.25866				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.50000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.25866				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.99438				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.25866				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.25866				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.12233				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.25866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.25881				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.26710				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.26710				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.76628				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.83313				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	101.09807				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.39830				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.27596				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.77130				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.15389				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN809 On 21/12/2027 Spot Bond					0.00000	100.25255				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.18500	97.05651	9.18500	97.03270				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.25445				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 21/07/2025 Spot Bond					0.00000	101.48550				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 01/10/2022 Spot Bond					0.00000	100.12784				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	100.04851				0.00	0	200,000,00
Total CLN814 SPOT										0.00	0	200,000,00
Total For CLN814										0.00	0	200,000,00
CLN815 On 04/10/2022 Spot Bond					0.00000	100.04851				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/01/2025 Spot Bond					0.00000	101.25866				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/07/2025 Spot Bond					0.00000	101.25889				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2027 Spot Bond					0.00000	101.27596				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2030 Spot Bond					0.00000	101.08414				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.22457				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	100.12232				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 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	
CLN82 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	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.01222				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.01222				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.01190				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.90650				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.76863				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.77725				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	101.17266				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.54258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.58481				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.22272				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.48899				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.48913				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.48915				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.48905				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.44275				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.28755				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.10990				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.52059				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.43337				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN843 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.22263				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.15606				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	100.14146				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	100.16336				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.16338				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.16303				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.20018				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.14481				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	12,500,000,000	
Total CLN852 SPOT									10,000,000,000,000.00	10,000,000,000	12,500,000,000	
Total For CLN852									10,000,000,000,000.00	10,000,000,000	12,500,000,000	
COJ05 On 05/06/2023 Spot Bond			9.09500	103.71342	9.09500	103.68822			0.00	0	270,000,000	
Total COJ05 SPOT									0.00	0	270,000,000	
Total For COJ05									0.00	0	270,000,000	
COJ08 On 22/06/2026 Spot Bond			11.15000	101.41309	11.15000	101.38304			0.00	0		
Total COJ08 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.18500	100.75397	10.18500	100.72663				0.00	0	700,000,00
Total COJG01 SPOT										0.00	0	700,000,00
Total For COJG01										0.00	0	700,000,00
COT01 On 03/04/2023 Spot Bond			8.56000	102.72743	8.56000	102.70391				0.00	0	25,000,00
Total COT01 SPOT										0.00	0	25,000,00
Total For COT01										0.00	0	25,000,00
COT02 On 03/04/2028 Spot Bond			12.94000	91.74213	12.94000	91.71071				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.53000	92.10817	11.53000	92.07996				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.92500	10.92500	10.92500	100.36365				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.56549				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.34577				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.77107				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.87750				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.28000	10.28000	10.28000	101.65400				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.75132				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.10156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.27156				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.27438				0.00	0	15,000,00
Total DSY07 SPOT										0.00	0	15,000,00
Total For DSY07										0.00	0	15,000,00
DTF001 On 28/06/2023 Spot Bond					0.00000	100.11418				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.11769				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.98500	104.80632	7.98500	104.78366				0.00	0	29,700,00
Total DV23 SPOT										0.00	0	29,700,00
Total For DV23										0.00	0	29,700,00
DV23/R On 27/02/2023 Spot Bond			100.00000	66.90281	100.00000	66.75311				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	66.90281	100.00000	66.75311				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.50500	105.45735	8.50500	105.43309				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	103.70023	9.69000	103.67314				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.70023	9.69000	103.67314				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.48000	100.22471	10.48000	100.19644				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.73000	96.49320	11.73000	96.46282				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	103.85591	10.10000	103.82765				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.85591	10.10000	103.82765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.66469				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	101.17777				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.14525				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.99231				0.00	0	92,600,00
Total DVF25 SPOT										0.00	0	92,600,00
Total For DVF25										0.00	0	92,600,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.46021				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.72399				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.39673				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.32585				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.95576				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.95334				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2i On 31/01/2025 Spot Bond					0.00000	99.16218				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	101.00384				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.45881				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	101.76364				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	100.41679				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	100.43085				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 ¹ On 14/03/2024 Spot Bond			8.03500	106.05314	8.03500	106.03044				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 ¹ On 14/03/2032 Spot Bond			5.15000	116.09668	5.15000	116.05860				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			4.92000	104.43421	4.92000	104.40036				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 ¹ On 31/01/2037 Spot Bond			2.25000	143.58938	2.25000	143.55323				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 ¹ On 02/05/2028 Spot Bond			3.88000	155.16060	3.88000	155.11492				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 ¹ On 19/11/2029 Spot Bond			3.78200	142.23770	3.78200	142.19620				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 ¹ On 29/07/2030 Spot Bond			3.82500	138.90100	3.82500	138.86009				0.00	0	
Total EL30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.84000	118.46788	4.84000	118.42992				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.89000	106.67834	4.89000	106.64385				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	143.58938	2.25000	143.55323				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	154.28079				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.78575				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	117.75387				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	116.89965				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	114.23519				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	106.17465				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN015 On 15/04/2024 Spot Bond					0.00000	102.32362				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	103.97519				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	86.01465				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	92.46380				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	92.47371				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	95.06658				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	100.63277				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.59000	100.84273	10.59000	100.81446				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.63000	12.63000	12.63000	92.87853				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.68000	12.68000	12.68000	96.95619				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			10.68000	10.68000	10.68000	99.71068				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.68000	10.68000	10.68000	99.48513				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 17/07/2032 Spot Bond			12.63000	12.63000	12.63000	75.90935				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.92500	11.92500	11.92500	96.68054				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.63000	12.63000	12.63000	90.14568				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.07539				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.49661				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.40450				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.50676				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.91694				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.63431				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.69447				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.52398				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.38776				0.00	0	
Total EPF024 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF024										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.86811				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.36105				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.12237				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	99.79176				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.79222				0.00	0	50,000,00
Total EQT005 SPOT										0.00	0	50,000,00
Total For EQT005										0.00	0	50,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	101.05828				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.23572				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	99.96577				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.88114				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.22517				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.82958				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.87054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.84996				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.89093				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.96486				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.83962				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.85023				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.80240				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.84335				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.33500	105.90533	7.33500	105.88426				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.49176	10.00000	104.46361				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.68000	96.40877	9.68000	96.38387				0.00	0	2,964,200,00
Total ES26 SPOT										0.00	0	2,964,200,00
Total For ES26										0.00	0	2,964,200,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.04017	7.85000	102.01870				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/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
ES33 On 15/09/2033 Spot Bond			12.23000	73.86734	12.20500	73.96287			0.00	0	1,961,034,60
Total ES33 SPOT									0.00	0	1,961,034,60
Total For ES33									0.00	0	1,961,034,60
ES33/R On 15/09/2033 Spot Bond			7.50000	102.30708	7.50000	102.28661			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.67000	71.64209	12.64000	71.77947		141,904,000,000,000.00	11,200,000,000		2,343,329,30
Total ES42 SPOT								11,904,000,000,000.00	11,200,000,000		2,343,329,30
Total For ES42								11,904,000,000,000.00	11,200,000,000		2,343,329,30
ES42/R On 25/04/2042 Spot Bond			8.50000	101.67418	8.50000	101.65105			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.73087			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.92185			0.00	0	6,200,00
Total FIFB14 SPOT									0.00	0	6,200,00
Total For FIFB14									0.00	0	6,200,00
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.83548			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.89630			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.84603			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.13280			0.00	0	
Total FIFB18 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.91459				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.04889				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.11646				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.79337				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.84129				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.85327				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.81802				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.07079				0.00	0	6,200,00
Total FRB23 SPOT										0.00	0	6,200,00
Total For FRB23										0.00	0	6,200,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.03646				0.00	0	330,900,00
Total FRB24 SPOT										0.00	0	330,900,00
Total For FRB24										0.00	0	330,900,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.65185				0.00	0	17,900,00
Total FRB25 SPOT										0.00	0	17,900,00
Total For FRB25										0.00	0	17,900,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.44859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.26000	103.92107	9.26000	103.89537				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.02181				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	104.65500				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.18000	98.52235	9.18000	98.49819				0.00	0	900,00
Total FRB30 SPOT										0.00	0	900,00
Total For FRB30										0.00	0	900,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.78807				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.69000	325.16353	1.69000	325.08687				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.65500	2.65500	2.65500	161.79721				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	212.94493	3.70000	212.88317				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	112.57074				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83500	4.83500	4.83500	229.62880				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.10000	100.07152	5.10000	100.03875				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI50 On 31/12/2050 Spot Bond			5.03000	100.95339	5.03000	100.92059				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.75579	8.75579	8.75579	82.24527				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.80695	8.80695	8.80695	81.34236				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	156.73710				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.78222				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.15599				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.40069				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	104.14362				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.78781				0.00	0	
Total FRC279 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.31666				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	119.35562				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.22582				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.29680				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	117.20087				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.28081				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.86008				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	100.87396				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29 On 20/06/2024 Spot Bond					0.00000	100.67583				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30 On 25/04/2023 Spot Bond					0.00000	102.47646				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30 On 11/11/2024 Spot Bond					0.00000	102.73710				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30 On 31/05/2024 Spot Bond					0.00000	100.78115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.87155				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.67991				0.00	0	500,000,00
Total FRC306 SPOT										0.00	0	500,000,00
Total For FRC306										0.00	0	500,000,00
FRC306 On 31/05/2024 Spot Bond					0.00000	101.83768				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.27557				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.31135				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.33815				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	97.05723				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.40414				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.19370				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.30790				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.33789				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/12/2024 Spot Bond					0.00000	100.45254				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.31416				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.03372				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	100.65014				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.09464				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.70247				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.96147				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	101.26945				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.06915				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.88354				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.82301				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.16083				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.39310				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.26672				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.35476				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.36008				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	100.57798				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.67154				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.32239				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	101.16764				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.71297				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.64241				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.55353				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.40344				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.33684				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.35034				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.08647				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.36553				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.21971				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.10313				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.01373				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.35969				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.70099				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.43841				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	100.75777				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.72810				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.73014				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.38596				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.38006				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	100.74888				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.58536				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.40090				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.39879				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.28492				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.28416				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.31853				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.77638				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.77638				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.77491				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.77491				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.52091				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.34591				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.43312				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.10525				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	102.39892				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.06848				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.18689				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.34588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.31528				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	100.13451				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.41493				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.68222				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.20340				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	104.86391				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.43237				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	101.26061				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	101.65141				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	104.36133				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	99.99980				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC407 On 13/10/2026 Spot Bond					0.00000	100.94764				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	100.31592				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC409 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.14428				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC410 On 30/04/2027 Spot Bond					0.00000	100.65037				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC411 On 30/04/2025 Spot Bond					0.00000	100.52430				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC412 On 31/05/2027 Spot Bond					0.00000	100.52322				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC413 On 30/04/2029 Spot Bond					0.00000	100.54651				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC414 On 31/05/2027 Spot Bond					0.00000	100.45952				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC415 On 31/05/2025 Spot Bond					0.00000	100.30399				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC416 On 20/06/2027 Spot Bond					0.00000	100.42953				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC417 On 30/04/2025 Spot Bond					0.00000	100.20174				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC418 On 31/05/2027 Spot Bond					0.00000	100.20154				0.00	0	
Total FRC418 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	100.20817				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	100.14315				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	42,755,000,00
Total FRC421 SPOT										0.00	0	42,755,000,00
Total For FRC421										0.00	0	42,755,000,00
FRI33 On 28/02/2033 Spot Bond			4.57000	108.60674	4.57000	108.57278				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.77000	119.86003	4.77000	119.82165				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.19722				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.37962				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.31178				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.39828				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.55521				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.20736				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2024 Spot Bond					0.00000	101.18275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.77515				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.53314				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	101.21430				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.23161				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.31800	4.31800	4.31800	108.82023				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.74000	4.74000	4.74000	120.26272				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.74634				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.88000	118.25905	4.88000	118.22084				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.84000	229.59754	4.84000	229.52396				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.02000	116.25834	5.02000	116.22034				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	228.89617				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.50000	158.51852	3.50000	158.47322				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	110.12416	3.70500	110.09208				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.82000	119.12912	4.82000	119.09081				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.99000	226.47880	4.99000	226.40531				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.04000	225.45046	5.04000	225.37698				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.03000	160.35543	3.03000	160.31166				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.07000	224.83612	5.07000	224.76268				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.02000	116.25834	5.02000	116.22034				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.31000	206.29356	4.31000	206.23035				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.77000	106.20846	5.77000	106.17159				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.20000	207.47517	4.20000	207.41221				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.26000	206.82970	4.26000	206.76661				0.00	0	
Total FRS131 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.58000	214.69186	5.58000	214.61882				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.72000	106.84491	5.72000	106.80796				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	116.22034				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.00000	114.71322	5.00000	116.50363				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.07000	208.88165	4.07000	208.81898				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.35000	219.19752	5.35000	219.12429				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.20000	207.47517	4.20000	207.41221				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.20000	207.47517	4.20000	207.41221				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.60100	214.04745	3.60100	213.98592				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.80000	157.35946	3.80000	157.31321				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.55000	203.74218	4.55000	203.67847				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.59000	203.32050	4.59000	203.25669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.77000	157.47489	3.77000	157.42875				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.06500	208.93596	4.06500	208.87332				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	203.15140				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.57384				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.27193				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.38925				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.28520				0.00	0	71,000,00
Total FRS180 SPOT										0.00	0	71,000,00
Total For FRS180										0.00	0	71,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.17071				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	161.69261				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	134.12367				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	170.46093				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	158.88855				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.92213				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.04889				0.00	0	81,000,00
Total FRS199 SPOT										0.00	0	81,000,00
Total For FRS199										0.00	0	81,000,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.92507				0.00	0	36,000,00
Total FRS200 SPOT										0.00	0	36,000,00
Total For FRS200										0.00	0	36,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.75222				0.00	0	46,000,00
Total FRS201 SPOT										0.00	0	46,000,00
Total For FRS201										0.00	0	46,000,00
FRS206 On 14/10/2025 Spot Bond					0.00000	101.42752				0.00	0	44,000,00
Total FRS206 SPOT										0.00	0	44,000,00
Total For FRS206										0.00	0	44,000,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.77866				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.25176				0.00	0	
Total FRS220 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.26672				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.90214				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.89585				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	107.04068				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	106.90934				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.18476				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.80976				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	72.38247				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.74698				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	97.70581				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.08597				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	93.60198				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	100.56623				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	103.02471				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.23409				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.80294				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.12031				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	104.35555				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.12119				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	103.00812				0.00	0	
Total FRS271 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	95.18675				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.12047				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.72935				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.14843				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.35843				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	102.49807				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.12711				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.50500	10.50500	10.50500	97.71608				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.50500	10.50500	10.50500	97.71608				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.20683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.95955				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.83400	11.83400	11.83400	92.12985				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.72124				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	83.82225				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	88.27787				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	96.62770				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	95.09387				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 16/05/2027 Spot Bond					0.00000	100.85830				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.35445				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.49000	1.49000	1.49000	325.97965				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.22000	327.26327	1.22000	327.19026				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.23000	1.23000	1.23000	327.14533				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.02935				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.72000	111.34740	4.72000	111.31190				0.00	0	
Total FRS64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.36000	72.17068	4.36000	116.48067			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	160.74569			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.20000	3.20000	3.20000	159.64370			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.29000	2.29000	2.29000	322.42862			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.26500	7.26500	7.26500	102.98456			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.42000	105.79767	8.42000	105.77383			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.43000	107.84234	8.43000	107.81773			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.29000	103.21256	9.29000	103.18695			0.00	0	52,441,10
Total FRX26 SPOT									0.00	0	52,441,10
Total For FRX26									0.00	0	52,441,10
FRX27 On 07/03/2027 Spot Bond			9.30000	106.66176	9.30000	106.63541			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.19000	108.76306	9.19000	108.73607			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.26500	101.54983	10.26500	101.52174			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.74000	96.68374	10.74000	96.65581			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.76000	101.35636	10.76000	101.32734				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.83000	71.79612	11.83000	71.77358				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.03458				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.79468				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.76270				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.78442				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.79080				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.07759				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.14076				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.17233				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.17632				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GBL06 On 21/06/2024 Spot Bond					0.00000	100.67894				0.00	0	20,025,000,00
Total GBL06 SPOT										0.00	0	20,025,000,00
Total For GBL06										0.00	0	20,025,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.80463				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.92955				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.72114				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.74135				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.98920				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.92000	116.53343	3.92000	116.49893				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.82361				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.60400	105.27043	7.60400	105.24897				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.98922				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.69000	105.86037	7.69000	105.83854				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.80819				0.00	0	
Total GRT22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.71930				0.00	0	6,200,00
Total GRT23 SPOT										0.00	0	6,200,00
Total For GRT23										0.00	0	6,200,00
GRT24 On 09/03/2023 Spot Bond					0.00000	100.70179				0.00	0	300,000,00
Total GRT24G SPOT										0.00	0	300,000,00
Total For GRT24G										0.00	0	300,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.44473				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.14162				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.15188				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.47382				0.00	0	150,000,00
Total GRT29 SPOT										0.00	0	150,000,00
Total For GRT29										0.00	0	150,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	100.23231				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.62405				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.31762				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.43881				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	99.24696				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.20233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.09946				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.01105				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.83371				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.56088				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.82529				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.15050				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.53191				0.00	420,000,000	210,000,000
Total GRT47 SPOT										0.00	420,000,000	210,000,000
Total For GRT47										0.00	420,000,000	210,000,000
GRT48 On 22/04/2026 Spot Bond					0.00000	101.60716				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.41725				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.43627				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.72622				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.15865				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.44268				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.80530				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.26999				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.11777				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	99.07454				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.03412				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.97727				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.52267				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.44146				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.09969				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.09812				0.00	0	
Total HPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.10531			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.88000	324.31998	1.88000	324.24182			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.18000	2.18000	2.18000	332.64967			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.92500	100.69499	10.92500	100.66541			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.82000	79.57380	4.82000	108.87692			0.00	0	13,000,000.00
Total HWAY33 SPOT									0.00	0	13,000,000.00
Total For HWAY33									0.00	0	13,000,000.00
HWAY3 On 31/07/2034 Spot Bond			12.02500	86.55875	12.02500	86.53082		7,215,000,000.00	600,000,000	3,846,046.90	
Total HWAY34 SPOT								7,215,000,000.00	600,000,000	3,846,046.90	
Total For HWAY34								7,215,000,000.00	600,000,000	3,846,046.90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.15384	100.00000	13.12440			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.05500	85.76868	12.05500	85.74094			0.00	0	5,090,000.00
Total HWAY35 SPOT									0.00	0	5,090,000.00
Total For HWAY35									0.00	0	5,090,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.15101	100.00000	13.12157			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	99.87731			0.00	0	15,000,000.00
Total HWF11 SPOT									0.00	0	15,000,000.00
Total For HWF11									0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.13270			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.62913			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.36000	163.01920	2.35000	163.01788			025,509,680,000,000.00	434,538,000,000	833,372,134,90
Total I2025 SPOT									15,509,680,000,000.00	434,538,000,000	333,372,134,90
Total For I2025									15,509,680,000,000.00	434,538,000,000	333,372,134,90
I2029 On 31/03/2029 Spot Bond			3.45000	118.81519	3.45000	118.78154			126,419,040,000,000.00	36,643,200,000	201,190,088,30
Total I2029 SPOT									16,419,040,000,000.00	36,643,200,000	201,190,088,30
Total For I2029									16,419,040,000,000.00	36,643,200,000	201,190,088,30
I2033 On 28/02/2033 Spot Bond			4.10000	113.44523	4.07000	113.72821			326,035,105,340,000.00	79,520,757,400	408,885,980,60
Total I2033 SPOT									16,035,105,340,000.00	79,520,757,400	408,885,980,60
Total For I2033									16,035,105,340,000.00	79,520,757,400	408,885,980,60
I2038 On 31/01/2038 Spot Bond			4.11000	130.02773	4.12000	129.82690			560,978,781,858,000.00	136,491,187,800	385,048,827,80
Total I2038 SPOT									10,978,781,858,000.00	136,491,187,800	385,048,827,80
Total For I2038									10,978,781,858,000.00	136,491,187,800	385,048,827,80
I2046 On 31/03/2046 Spot Bond			4.10000	117.62564	4.10000	117.59026			326,412,480,000,000.00	79,612,800,000	524,714,607,40
Total I2046 SPOT									16,412,480,000,000.00	79,612,800,000	524,714,607,40
Total For I2046									16,412,480,000,000.00	79,612,800,000	524,714,607,40
I2050 On 31/12/2050 Spot Bond			4.11500	119.09086	4.13000	118.72415			128,093,000,225,880.00	31,128,311,112	485,802,471,20
Total I2050 SPOT									18,093,000,225,880.00	31,128,311,112	485,802,471,20
Total For I2050									18,093,000,225,880.00	31,128,311,112	485,802,471,20
IBG01 On 07/02/2025 Spot Bond					0.00000	100.84885			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.88040			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.95000	324.00993	1.95000	323.93124			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.16364			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.92681			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	101.15516				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.88764				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.41546				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.30486				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.78766				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.10379				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.03300				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.98449				0.00	0	48,000,0€
Total IBL138 SPOT										0.00	0	48,000,0€
Total For IBL138										0.00	0	48,000,0€
IBL141 On 20/02/2023 Spot Bond					0.00000	100.76846				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.27995				0.00	0	86,000,0€
Total IBL145 SPOT										0.00	0	86,000,0€
Total For IBL145										0.00	0	86,000,0€
IBL147 On 03/07/2025 Spot Bond					0.00000	100.03582				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.64937				0.00	0	
Total IBL148 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.67215				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	100.68070				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.08257				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.02573				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.06329				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.27570				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.88874				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.88554				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.98237				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.81883				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.31343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.21058				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.68635				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.91295				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.41009				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.42242				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.96741				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.33092				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.09538				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.94569				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.92816				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.54692				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	100.56306				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.83490				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.51378				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.49214				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.41984				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.47047				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.93494				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.04446				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.74731				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.67057				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.67057				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.67057				0.00	0	
Total IBL213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.67057				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.42648				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.28309				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.25597				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.11622				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.10462				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.11107				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	99.91856				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	101.16483				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.97627				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	101.12426				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.70065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.37618				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.21294				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.49467				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.41138				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.42366				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.26051				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.95000	8.95000	8.95000	100.28748				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.12112				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.12592				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,00
Total IBL235 SPOT										0.00	0	4,000,000,00
Total For IBL235										0.00	0	4,000,000,00
IBL60 On 17/02/2024 Spot Bond			8.14500	107.07859	8.14500	107.05498				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			6.51500	102.43936	6.51500	102.42152				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.91950				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.70500	100.79880	9.70500	100.77285				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.23000	101.88373	11.23000	101.86252				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.30000	102.66271	10.30000	102.63454				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.75308				0.00	0	25,000,0€
Total IDCG13 SPOT										0.00	0	25,000,0€
Total For IDCG13										0.00	0	25,000,0€
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.20745				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.78940				0.00	0	200,000,0€
Total IDCG16 SPOT										0.00	0	200,000,0€
Total For IDCG16										0.00	0	200,000,0€
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.93261				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.06925				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.35933				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.66019				0.00	0	
Total IDCG22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	97.53037				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.36108				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.03000	99.96907	9.03000	99.94494				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.76770				0.00	0	32,000,00
Total INLV01 SPOT										0.00	0	32,000,00
Total For INLV01										0.00	0	32,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	102.35898				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.10110				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.50441				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.71038				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.59857				0.00	540,000,000	270,000,00
Total INLV09 SPOT										0.00	540,000,000	270,000,00
Total For INLV09										0.00	540,000,000	270,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	100.71341				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.25286				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.16708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.24163				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.99808				0.00	0	16,000,00
Total IPF24 SPOT										0.00	0	16,000,00
Total For IPF24										0.00	0	16,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.28447				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.92950				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.94500				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.50337				0.00	400,000,000	200,000,00
Total IPF30 SPOT										0.00	400,000,000	200,000,00
Total For IPF30										0.00	400,000,000	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.91822				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.02486				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.40239				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.77301				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.02069				0.00	340,000,000	2,620,000,00
Total IPFG01 SPOT										0.00	340,000,000	2,620,000,00
Total For IPFG01										0.00	340,000,000	2,620,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			4.86000	200.50012	4.86000	200.43575				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.58020				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.76000	201.53944	4.76000	201.47527				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.97631				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	101.62701				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.81392				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.92029				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.52821				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.62813				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.76567				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.53620				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.90624				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.84119				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.30395	7.40000	100.28429				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.91677				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.99927				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.12475	7.23000	103.10442				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.05694				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.57350	7.45000	102.55280				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.54368				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.08761	3.91012	103.07663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.86415				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.73743				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.98915				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	100.59547				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.50454				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.25831				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	101.11415				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.37500	7.37500	7.37500	102.17805				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.07500	8.07500	8.07500	100.94637				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.13964				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.12848				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.68866				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.73344	8.45000	101.71044				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	100.27940	7.20000	100.57708				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.91049				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.80627				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.70226				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.45000	5.45000	5.45000	99.49489				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.50000	5.50000	5.50000	99.07440				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	
Total IVZ100 SPOT										0.00	0	
Total For IVZ100										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.55000	5.55000	5.55000	98.57605				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.75000	5.75000	5.75000	98.41856				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ103 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ103										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.34048				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.88321				0.00	0	16,000,00
Total KAP012 SPOT										0.00	0	16,000,00
Total For KAP012										0.00	0	16,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	101.26396				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.79499				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.37058				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.01779				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.15186				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.37315				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.37427				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.93095				0.00	0	500,000,00
Total KAP022 SPOT										0.00	0	500,000,00
Total For KAP022										0.00	0	500,000,00
KAP023 On 04/03/2027 Spot Bond					0.00000	100.52406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	99.89907				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	99.89549				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.55406				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.78000	117.59622	9.78000	117.56571				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.93500	103.10509	7.93500	103.08310				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.38484				0.00	0	125,000,00
Total LGL07 SPOT										0.00	0	125,000,00
Total For LGL07										0.00	0	125,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.28586				0.00	0	6,200,00
Total LGL08 SPOT										0.00	0	6,200,00
Total For LGL08										0.00	0	6,200,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.07660				0.00	200,000,000	174,700,00
Total LGL09 SPOT										0.00	200,000,000	174,700,00
Total For LGL09										0.00	200,000,000	174,700,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.06109				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.63150				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.69241				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.82910				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.84824				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.20302				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.82327				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.58896				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.39211				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.54952				0.00	360,000,000	180,000,000
Total MBF072 SPOT										0.00	360,000,000	180,000,000
Total For MBF072										0.00	360,000,000	180,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.19827				0.00	140,000,000	70,000,000
Total MBP038 SPOT										0.00	140,000,000	70,000,000
Total For MBP038										0.00	140,000,000	70,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.73328				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.02780				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.58436				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.11202				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.60682				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.78684				0.00	1,026,980,000	513,490,00
Total MBP050 SPOT										0.00	1,026,980,000	513,490,00
Total For MBP050										0.00	1,026,980,000	513,490,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.66039				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.13738				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.03000	9.03000	9.03000	110.49933				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			7.45400	104.66055	7.45400	104.63933				0.00	0	1,050,000,00
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	102.81879				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.25773				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.43061				0.00	2,000,000,000	4,000,000,00
Total MML01 SPOT										0.00	2,000,000,000	4,000,000,00
Total For MML01										0.00	2,000,000,000	4,000,000,00
MML02 On 10/12/2026 Spot Bond			9.68000	99.29407	9.68000	99.26842				0.00	0	900,00
Total MML02 SPOT										0.00	0	900,00
Total For MML02										0.00	0	900,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.86418				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.93000	91.60104	9.93000	93.66572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.73267				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.60500	98.29096	10.60500	98.26336				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	99.90271				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.18218				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.87864				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.27596				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.00749				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.78438				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.59695				0.00	0	200,000,00
Total MTN17 SPOT										0.00	0	200,000,00
Total For MTN17										0.00	0	200,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.68966				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.14443				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	101.55653				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.56618				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.34532				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.62500	99.61721	9.62500	99.59134				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.33672				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.99520				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.58576				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.88378				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.80666				0.00	0	1,800,000,00
Total MTN28 SPOT										0.00	0	1,800,000,00
Total For MTN28										0.00	0	1,800,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	100.89939				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.26423				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.80566				0.00	0	
Total MWAR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR04										0.00	0	
MWAR1 On 22/11/2023 Spot Bond					0.00000	100.85345				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR1 On 22/02/2024 Spot Bond					0.00000	100.85335				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR1 On 22/11/2024 Spot Bond					0.00000	100.84140				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR1 On 22/05/2025 Spot Bond					0.00000	100.75309				0.00	0	50,000,00
Total MWAR08 SPOT										0.00	0	50,000,00
Total For MWAR08										0.00	0	50,000,00
N7B25 On 20/06/2025 Spot Bond					0.00000	100.25741				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.32091				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.37474				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.42414				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.66500	101.25930	7.66500	101.23863				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.02500	106.36920	8.02500	106.34607				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.56000	104.35099	10.56000	104.32133				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.40110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.05110				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.13438				0.00	4,840,000,000	2,420,000,000
Total NBG04G SPOT										0.00	4,840,000,000	2,420,000,000
Total For NBG04G										0.00	4,840,000,000	2,420,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.14764				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.03988				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.34871				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.59000	106.24245	7.59000	106.22094				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.48000	105.96374	8.48000	105.93943				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.21500	104.34728	9.21500	104.32160				0.00	0	12,400,000
Total NBK17A SPOT										0.00	0	12,400,000
Total For NBK17A										0.00	0	12,400,000
NBK20 On 01/06/2026 Spot Bond			9.21500	104.68315	9.21500	104.65738				0.00	0	600,000
Total NBK20A SPOT										0.00	0	600,000
Total For NBK20A										0.00	0	600,000
NBK21 On 21/07/2027 Spot Bond			9.47000	109.45942	9.47000	109.43145				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			6.92500	102.41192	6.92500	102.39298				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			8.15800	108.71281	8.15800	108.68920				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.20000	108.65315	9.20000	108.62660				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 17/02/2023 Spot Bond			7.34500	7.34500	7.34500	106.03762				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	102.97595				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	57.24612	100.00000	57.12011			682,000,000,000,000.00	26,820,000,000	13,410,000,00	
Total NBK26A SPOT									12,000,000,000,000.00	26,820,000,000	13,410,000,00	
Total For NBK26A									12,000,000,000,000.00	26,820,000,000	13,410,000,00	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.47221				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			9.09500	108.27131	9.09500	108.24515				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			6.97800	107.35521	6.97800	107.33488				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.60000	110.94653	8.60000	110.92072				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			7.61500	106.59169	7.61500	106.56969				0.00	0	800,00
Total NBK30A SPOT										0.00	0	800,00
Total For NBK30A										0.00	0	800,00
NBK31/On 09/11/2023 Spot Bond			7.14500	104.33623	7.14500	104.31633				0.00	0	100,000,00
Total NBK31A SPOT										0.00	0	100,000,00
Total For NBK31A										0.00	0	100,000,00
NBK31I/On 17/02/2023 Spot Bond					0.00000	101.44590				0.00	0	
Total NBK31B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.79183				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.31276				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.35500	11.35500	11.35500	77.98153				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.73693				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.00314				0.00	0	250,000,00
Total NBK43B SPOT										0.00	0	250,000,00
Total For NBK43B										0.00	0	250,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.10024				0.00	1,370,000,000	6,860,000,00
Total NBK45B SPOT										0.00	1,370,000,000	6,860,000,00
Total For NBK45B										0.00	1,370,000,000	6,860,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.63099				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.90134				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.15362				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.64937				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.27278				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.40028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.26601				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.98881				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.23970				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.08461				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.39218				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.85743				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.89830				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.08311				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	101.19586				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	101.73764				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.28646				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			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			10.52500	103.33007	10.52500	103.30126				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.28429				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.18000	103.54956	10.18000	103.52163				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.28646				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.28975				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.29407				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.39704				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.39704				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.85014				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.48411				0.00	0	43,300,00
Total NGL04 SPOT										0.00	0	43,300,00
Total For NGL04										0.00	0	43,300,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.11761				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.68748				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.95542				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.24331				0.00	0	44,000,00
Total NGL08 SPOT										0.00	0	44,000,00
Total For NGL08										0.00	0	44,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.28320				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.16118				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	104.47241				0.00	0	76,100,00
Total NGLT1B SPOT										0.00	0	76,100,00
Total For NGLT1B										0.00	0	76,100,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.29896				0.00	0	150,000,00
Total NGT103 SPOT										0.00	0	150,000,00
Total For NGT103										0.00	0	150,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	106.52881				0.00	0	5,033,400,00
Total NGT104 SPOT										0.00	0	5,033,400,00
Total For NGT104										0.00	0	5,033,400,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.95158				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.79835				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.30635				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ⁱ On 08/09/2026 Spot Bond					0.00000	104.59245				0.00	500,000,000	250,000,000
Total NGT108 SPOT										0.00	500,000,000	250,000,000
Total For NGT108										0.00	500,000,000	250,000,000
NGT10 ⁱ On 04/11/2026 Spot Bond					0.00000	101.39128				0.00	500,000,000	250,000,000
Total NGT109 SPOT										0.00	500,000,000	250,000,000
Total For NGT109										0.00	500,000,000	250,000,000
NGT11 ⁱ On 27/12/2026 Spot Bond					0.00000	100.20722				0.00	0	0
Total NGT110 SPOT										0.00	0	0
Total For NGT110										0.00	0	0
NGT11 ⁱ On 23/04/2027 Spot Bond					0.00000	101.61657				0.00	330,000,000	280,000,000
Total NGT111 SPOT										0.00	330,000,000	280,000,000
Total For NGT111										0.00	330,000,000	280,000,000
NGT1G On 16/06/2026 Spot Bond					0.00000	102.87498				0.00	160,000,000	370,000,000
Total NGT1G SPOT										0.00	160,000,000	370,000,000
Total For NGT1G										0.00	160,000,000	370,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.49782				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NHM01 On 11/05/2025 Spot Bond					0.00000	105.35835				0.00	0	3,025,000,000
Total NHM016 SPOT										0.00	0	3,025,000,000
Total For NHM016										0.00	0	3,025,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.06528				0.00	0	0
Total NHM018 SPOT										0.00	0	0
Total For NHM018										0.00	0	0
NHM01 On 25/05/2024 Spot Bond					0.00000	105.03575				0.00	0	665,000,000
Total NHM019 SPOT										0.00	0	665,000,000
Total For NHM019										0.00	0	665,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	103.80784				0.00	0	0
Total NHM020 SPOT										0.00	0	0
Total For NHM020										0.00	0	0
NHM02 On 26/11/2026 Spot Bond					0.00000	101.79559				0.00	0	0
Total NHM021 SPOT										0.00	0	0
Total For NHM021										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	225.37698				0.00	0	0
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	3.57000	3.57000	214.33259				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	160.01655				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	112.57074				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			4.87000	4.87000	4.87000	118.36530				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	159.60451				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.05761	3.45000	260.98364				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.01000	3.01000	3.01000	160.39047				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	3.21500	3.21500	218.34855				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	216.75879	3.36000	216.69792				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.89000	92.20783	4.89000	118.07659				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.08571				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.28124				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.99954				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.42444				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.88129				0.00	0	44,000,00
Total NN022 SPOT										0.00	0	44,000,00
Total For NN022										0.00	0	44,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.23935				0.00	0	71,000,00
Total NN023 SPOT										0.00	0	71,000,00
Total For NN023										0.00	0	71,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.07603				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.80621				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.84764				0.00	0	64,000,00
Total NN034 SPOT										0.00	0	64,000,00
Total For NN034										0.00	0	64,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.72670				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.18268				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.81724				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.81753				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.50883				0.00	0	93,000,00
Total NN040 SPOT										0.00	0	93,000,00
Total For NN040										0.00	0	93,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	152.65707				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.04599				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	152.44147				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	144.10308				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.40998				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.44149				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.63315				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.38938				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.13545				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.42866				0.00	0	
Total NN06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.77691				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.13568				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.92279				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.60197				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.73465				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.29514				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.39247				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.29514				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.86815				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.83373				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.65060				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.83145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.29445				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	90.81059				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	114.75000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	107.03000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	116.97000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	115.17000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	113.61295				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.53735				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	88.40641				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.53735				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 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	88.64052				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	85.14379				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.77969				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.82877				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	101.01105				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	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.43281				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.28351				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.89190				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.29064				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.78208				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.79983				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.74178				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.62898				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.95557				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.84765				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	100.80104				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.68244				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	111.82373				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.70026				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.02500	103.48569	8.02500	103.46351				0.00	0	7,130,231,90
Total NRA022 SPOT										0.00	0	7,130,231,90
Total For NRA022										0.00	0	7,130,231,90
NRA02: On 31/05/2023 Spot Bond			2.15000	206.30162	2.15000	206.25039				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA021 On 30/11/2028 Spot Bond			11.29000	105.50373	11.29000	105.47207				0.00	0	470,144,60
Total NRA028 SPOT										0.00	0	470,144,60
Total For NRA028										0.00	0	470,144,60
NRA021 On 30/11/2028 Spot Bond			100.00000	13.78596	100.00000	13.75545				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.21330				0.00	0	6,200,00
Total NTC23 SPOT										0.00	0	6,200,00
Total For NTC23										0.00	0	6,200,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.22951				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.37821				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.38247				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.25858				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.10947				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.69204				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.36500				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Omi01 On 22/11/2022 Spot Bond					0.00000	101.23607				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
Oml07 On 19/03/2025 Spot Bond			8.48000	109.11215	8.48000	109.08752				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
Oml09 On 14/09/2022 Spot Bond			7.61000	103.95451	7.61000	103.93314				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
Oml10 On 14/09/2025 Spot Bond			8.85500	110.31766	8.85500	110.29169				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	101.04840				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
Oml12 On 12/11/2025 Spot Bond					0.00000	103.97273				0.00	0	50,000,00
Total OML12 SPOT										0.00	0	50,000,00
Total For OML12										0.00	0	50,000,00
Oml13 On 23/09/2026 Spot Bond					0.00000	100.56806				0.00	2,000,000,000	2,050,000,00
Total OML13 SPOT										0.00	2,000,000,000	2,050,000,00
Total For OML13										0.00	2,000,000,000	2,050,000,00
Oml14 On 23/06/2027 Spot Bond					0.00000	100.21172				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.63155				0.00	0	700,000,00
Total PEP01 SPOT										0.00	0	700,000,00
Total For PEP01										0.00	0	700,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	101.37960				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.64659				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.64222				0.00	0	1,500,000,00
Total PEP04 SPOT										0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For PEP04										0.00	0	1,500,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.71071				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.96357				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.67889				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.78000	106.68224	8.78000	106.65720			875,567,593,916,000.00	2,263,732,072,200	1,089,299,871,40	
Total R186 SPOT									5,567,593,916,000.00	263,732,072,200	108,299,871,40	
Total For R186									5,567,593,916,000.00	263,732,072,200	108,299,871,40	
R197 On 07/12/2023 Spot Bond			0.95000	328.47798	0.88000	328.72360			125,409,500,000,000.00	132,010,000,000	91,079,315,90	
Total R197 SPOT									5,409,500,000,000.00	132,010,000,000	91,079,315,90	
Total For R197									5,409,500,000,000.00	132,010,000,000	91,079,315,90	
R202 On 07/12/2033 Spot Bond			4.10000	245.75063	4.04000	247.04447			92,529,620,000,000.00	22,568,200,000	127,040,583,40	
Total R202 SPOT									12,529,620,000,000.00	22,568,200,000	127,040,583,40	
Total For R202									12,529,620,000,000.00	22,568,200,000	127,040,583,40	
R2023 On 28/02/2023 Spot Bond			6.45500	103.51470	6.42500	103.51590			525,404,288,000,000.00	236,313,600,000	346,231,900,00	
Total R2023 SPOT									5,404,288,000,000.00	236,313,600,000	346,231,900,00	
Total For R2023									5,404,288,000,000.00	236,313,600,000	346,231,900,00	
R2030 On 31/01/2030 Spot Bond			10.45500	90.83685	10.42500	90.95293			246,179,813,328,500.00	3,849,467,222,700	1,309,088,453,70	
Total R2030 SPOT									16,179,813,328,500.00	849,467,222,700	309,088,453,70	
Total For R2030									16,179,813,328,500.00	849,467,222,700	309,088,453,70	
R2032 On 31/03/2032 Spot Bond			10.91000	86.47139	10.88000	86.60459			018,050,321,311,000.00	2,476,448,242,100	1,852,749,759,80	
Total R2032 SPOT									18,050,321,311,000.00	476,448,242,100	352,749,759,80	
Total For R2032									18,050,321,311,000.00	476,448,242,100	352,749,759,80	
R2035 On 28/02/2035 Spot Bond			11.24500	87.29125	11.21500	87.44242			026,350,300,293,000.00	713,770,591,400	1,118,016,270,10	
Total R2035 SPOT									16,350,300,293,000.00	713,770,591,400	118,016,270,10	
Total For R2035									16,350,300,293,000.00	713,770,591,400	118,016,270,10	
R2037 On 31/01/2037 Spot Bond			11.43500	83.08651	11.41500	83.17944			017,861,791,096,000.00	526,266,881,600	1,302,333,783,70	
Total R2037 SPOT									17,861,791,096,000.00	526,266,881,600	302,333,783,70	
Total For R2037									17,861,791,096,000.00	526,266,881,600	302,333,783,70	
R2040 On 31/01/2040 Spot Bond			11.54500	84.91364	11.52000	85.04566			749,407,751,835,500.00	411,382,221,900	1,232,993,443,20	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 SPOT									19,407,751,835,500.00	411,382,221,900	232,993,443,200
Total For R2040									19,407,751,835,500.00	411,382,221,900	232,993,443,200
R2044 On 31/01/2044 Spot Bond			11.52500	81.85109	11.49000	82.05168			650,557,229,145,000.00	143,215,377,800	1,701,405,382,400
Total R2044 SPOT									650,557,229,145,000.00	143,215,377,800	1,701,405,382,400
Total For R2044									650,557,229,145,000.00	143,215,377,800	1,701,405,382,400
R2048 On 28/02/2048 Spot Bond			11.48000	80.61869	11.45000	80.79243			418,412,532,300,000.00	3,085,227,572,500	1,140,129,308,300
Total R2048 SPOT									418,412,532,300,000.00	3,085,227,572,500	1,140,129,308,300
Total For R2048									418,412,532,300,000.00	3,085,227,572,500	1,140,129,308,300
R209 On 31/03/2036 Spot Bond			11.28000	66.94150	11.25500	67.04936			094,200,226,984,000.00	451,613,495,300	794,413,342,200
Total R209 SPOT									94,200,226,984,000.00	451,613,495,300	794,413,342,200
Total For R209									94,200,226,984,000.00	451,613,495,300	794,413,342,200
R210 On 31/03/2028 Spot Bond			2.89500	222.10216	2.86000	222.45091			136,366,080,000,000.00	47,104,000,000	305,383,848,100
Total R210 SPOT									136,366,080,000,000.00	47,104,000,000	305,383,848,100
Total For R210									136,366,080,000,000.00	47,104,000,000	305,383,848,100
R213 On 28/02/2031 Spot Bond			10.76500	81.58155	10.73000	81.72524			156,048,472,530,500.00	200,283,183,700	1,036,342,902,700
Total R213 SPOT									156,048,472,530,500.00	200,283,183,700	1,036,342,902,700
Total For R213									156,048,472,530,500.00	200,283,183,700	1,036,342,902,700
R214 On 28/02/2041 Spot Bond			11.52000	64.07920	11.49000	64.21735			609,656,316,544,000.00	1,528,615,999,700	1,046,667,570,800
Total R214 SPOT									609,656,316,544,000.00	1,528,615,999,700	1,046,667,570,800
Total For R214									609,656,316,544,000.00	1,528,615,999,700	1,046,667,570,800
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.90125			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.65218			0.00	0	44,000,000
Total RDFB14 SPOT									0.00	0	44,000,000
Total For RDFB14									0.00	0	44,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.71532			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.59223			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.93640			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB21 On 22/03/2024 Spot Bond					0.00000	100.31148				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.24153				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.11979				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.75273				0.00	0	50,000,00
Total RDFB23 SPOT										0.00	0	50,000,00
Total For RDFB23										0.00	0	50,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.06630				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.86443				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.21161				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.43528				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.34351				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.88655				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.80212				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.41978				0.00	0	
Total RED302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.80919				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.79167				0.00	50,000,000	50,000,00
Total RED501 SPOT										0.00	50,000,000	50,000,00
Total For RED501										0.00	50,000,000	50,000,00
RED60: On 09/08/2024 Spot Bond					0.00000	100.29963				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.31015				0.00	0	170,000,00
Total RED704 SPOT										0.00	0	170,000,00
Total For RED704										0.00	0	170,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	102.85354				0.00	0	240,000,00
Total RED705 SPOT										0.00	0	240,000,00
Total For RED705										0.00	0	240,000,00
RES40: On 13/10/2022 Spot Bond					0.00000	99.88914				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.66028				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	101.48968				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	101.92454				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	100.98238				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	100.28267				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1: On 20/12/2026 Spot Bond					0.00000	100.26551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.28190				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.30130				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.34863				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			8.14500	102.49325	8.14500	102.47090				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.54500	94.95147	11.54500	94.92235				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.03000	92.93404	12.03000	92.90438				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.60322				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.10500	94.17908	11.10500	94.15127				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.16401				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN03 On 03/08/2026 Spot Bond					0.00000	101.24308				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.17000	104.22940	9.17000	104.20400				0.00	0	900,00
Total SBS20 SPOT										0.00	0	900,00
Total For SBS20										0.00	0	900,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.74759				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.55000	106.16010	8.55000	106.13556				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.25000	97.58038	9.25000	97.55640				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.51500	101.69851	9.51500	101.67268				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.51500	106.11498	8.51500	106.09093				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.66500	104.93986	8.66500	104.91528				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.55000	99.94901	10.55000	99.92062				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.42000	102.67831	6.42000	102.66065				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.94000	106.42128	8.94000	106.39600				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.72500	106.10298	9.72500	106.07561				0.00	0	
Total SBS43 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.13500	106.21668	7.13500	106.19611			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.43545			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.14000	8.14000	8.14000	106.56432			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.48321			0.00	0	24,700,00
Total SBS52 SPOT									0.00	0	24,700,00
Total For SBS52									0.00	0	24,700,00
SBS53 On 03/05/2027 Spot Bond					0.00000	103.11179			0.00	0	2,500,000,00
Total SBS53 SPOT									0.00	0	2,500,000,00
Total For SBS53									0.00	0	2,500,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.37161			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.38861			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.65019			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.23539			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.72995			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.66076			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.19932			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.20257				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.81264				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.60205				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.83017				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.72698				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.35186				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.05960				0.00	0	350,000,0€
Total SBS74 SPOT										0.00	0	350,000,0€
Total For SBS74										0.00	0	350,000,0€
SBS75 On 26/04/2027 Spot Bond					0.00000	101.10824				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.16432				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.00000	323.78872	2.00000	323.70968				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	227.43921				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.50103				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.19974				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.12677				0.00	0	240,000,00
Total SBT102 SPOT										0.00	0	240,000,00
Total For SBT102										0.00	0	240,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	103.72785				0.00	0	21,400,00
Total SBT103 SPOT										0.00	0	21,400,00
Total For SBT103										0.00	0	21,400,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.88379				0.00	200,000,000	224,500,00
Total SBT104 SPOT										0.00	200,000,000	224,500,00
Total For SBT104										0.00	200,000,000	224,500,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	100.69471				0.00	360,000,000	180,000,00
Total SBT106 SPOT										0.00	360,000,000	180,000,00
Total For SBT106										0.00	360,000,000	180,000,00
SBT10 On 08/04/2027 Spot Bond					0.00000	100.06340				0.00	0	27,000,00
Total SBT107 SPOT										0.00	0	27,000,00
Total For SBT107										0.00	0	27,000,00
SBT20 On 13/02/2023 Spot Bond					0.00000	102.24197				0.00	0	43,000,00
Total SBT201 SPOT										0.00	0	43,000,00
Total For SBT201										0.00	0	43,000,00
SBT20 On 03/12/2023 Spot Bond					0.00000	101.83459				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			7.79500	104.35332	7.79500	104.33151				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	99.36126				0.00	0	
Total SBT204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	102.39288				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.07768				0.00	0	72,000,00
Total SBT207 SPOT										0.00	0	72,000,00
Total For SBT207										0.00	0	72,000,00
SBT20€ On 28/11/2025 Spot Bond					0.00000	102.76330				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	100.29217				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.86192				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.13755				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.19009				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.73000	97.33293	9.73000	97.30739				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.82523				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.80688				0.00	0	29,000,00
Total SLRA5 SPOT										0.00	0	29,000,00
Total For SLRA5										0.00	0	29,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.85299				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.84603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.90154				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.83223				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.90155				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.88765				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.98475				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.85999				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.92929				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.92233				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.12000	105.39196	8.12000	105.36904				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.68134				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.94682				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.84646				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.77823				0.00	0	475,000,00
Total SPDA12 SPOT										0.00	0	475,000,00
Total For SPDA12										0.00	0	475,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.00160				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.72083				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.73517				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.18450				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.15253				0.00	0	100,000,00
Total SPG005 SPOT										0.00	0	100,000,00
Total For SPG005										0.00	0	100,000,00
SPG00 On 18/06/2024 Spot Bond					0.00000	100.80981				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.02843				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.42338				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.59283				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.09478				0.00	200,000,000	100,000,00
Total SSA07 SPOT										0.00	200,000,000	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 For SSA07										0.00	200,000,000	100,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.10320				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.27500	3.27500	3.27500	159.35009				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.75500	106.77639	8.75500	106.75140				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.22000	84.23275	10.22000	84.20994				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.84165				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	99.87661				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.82500	104.58587	7.82500	104.56394				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.02000	116.25834	5.02000	116.22034				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.87740				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.14692				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.38785				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.91000	1.91000	1.91000	324.10866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.17836				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	101.03730				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN060 On 05/10/2022 Spot Bond					0.00000	100.01521				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	159.83981				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	116.22034				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	112.77872				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	209.14518				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.67739				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.66634				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.37675				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.36879				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	100.85446				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 On 15/06/2023 Spot Bond					0.00000	100.77276				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.28387				0.00	0	57,000,00
Total SSN077 SPOT										0.00	0	57,000,00
Total For SSN077										0.00	0	57,000,00
SSN078 On 13/07/2023 Spot Bond					0.00000	99.87423				0.00	0	38,000,00
Total SSN078 SPOT										0.00	0	38,000,00
Total For SSN078										0.00	0	38,000,00
SSN081 On 27/08/2024 Spot Bond					0.00000	100.74812				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.43783				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	101.03191				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			4.91500	4.91500	4.91500	227.95828				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN089 On 21/12/2026 Spot Bond					0.00000	99.31962				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	99.42187				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN096 On 28/05/2025 Spot Bond					0.00000	100.56524				0.00	0	
Total SSN096 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.71577				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.53204				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.09000	87.90691	11.09000	87.88070				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.31197				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.19000	207.58297	4.19000	207.52003				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.09500	224.32569	5.09500	224.25227				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.86806				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.12938				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/09/2022 Spot Bond					0.00000	100.38042				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.54197				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 12/10/2022 Spot Bond					0.00000	101.40276				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 20/10/2022 Spot Bond					0.00000	101.32042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.53952				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.39417				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	101.07003				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	101.36321				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.50051				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.68012				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 05/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN159 On 05/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN160 On 08/06/2023 Spot Bond					0.00000	100.43272				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.40536				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 12/09/2022 Spot Bond					0.00000	100.42027				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.40816				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.37600				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.37178				0.00	30,000,000	10,000,000
Total SSN166 SPOT										0.00	30,000,000	10,000,000
Total For SSN166										0.00	30,000,000	10,000,000
SSN16: On 13/09/2022 Spot Bond					0.00000	100.37600				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.37285				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.34377				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.28351				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.20466				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.08699				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.85821				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.16735				0.00	0	
Total STF001 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.27000	101.64496	9.27000	101.61980				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.66817				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.72438				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.72199				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.73156				0.00	0	190,000,00
Total T17A13 SPOT										0.00	0	190,000,00
Total For T17A13										0.00	0	190,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.75169				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.73975				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.75169				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.69677	7.21000	102.67667				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.88663	7.72000	102.86510				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.91424				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.05231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.09260				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.26367				0.00	0	5,780,000,00
Total TFS154 SPOT										0.00	0	5,780,000,00
Total For TFS154										0.00	0	5,780,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.84089				0.00	0	4,960,000,00
Total TFS156 SPOT										0.00	0	4,960,000,00
Total For TFS156										0.00	0	4,960,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	101.03048				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.68705				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.10330				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.19575				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.61878				0.00	280,000,000	140,000,00
Total TFS164 SPOT										0.00	280,000,000	140,000,00
Total For TFS164										0.00	280,000,000	140,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.80468				0.00	5,450,000,000	5,450,000,00
Total TFS165 SPOT										0.00	5,450,000,000	5,450,000,00
Total For TFS165										0.00	5,450,000,000	5,450,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.90200				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.01152				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.13939				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.44234				0.00	0	310,000,00
Total TFS169 SPOT										0.00	0	310,000,00
Total For TFS169										0.00	0	310,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.59517				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.76635				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.83525				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.77326				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.15437				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.74385				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.74715				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.80216				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.86673				0.00	0	
Total TH15B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.87454				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.85832				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.95270				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.82965				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.48108				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.23772				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.08386				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.76242				0.00	2,200,000,000	1,100,000,000
Total TH16A1 SPOT										0.00	2,200,000,000	1,100,000,000
Total For TH16A1										0.00	2,200,000,000	1,100,000,000
TH16A: On 21/08/2024 Spot Bond					0.00000	100.94571				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.17308	8.49000	103.14938				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.81933				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.75791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.75994				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.75432				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.15632	5.76000	102.14030				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.78063				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.01614				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.82605				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.81768				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.87503				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.85951				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.07430				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.17556				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.11601				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.80542				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.78751				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.78154				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.84838				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.82093				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.81735				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.06763				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.02358				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.99619				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.66818				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.68616				0.00	0	170,000,00
Total TH17O3 SPOT										0.00	0	170,000,00

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 TH17O3									0.00	0	170,000,00
TL23 On 05/09/2022 Spot Bond					0.00000	100.49669			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			7.22500	103.29321	7.22500	103.27302			0.00	0	25,000,00
Total TL24 SPOT									0.00	0	25,000,00
Total For TL24									0.00	0	25,000,00
TL25 On 04/09/2024 Spot Bond			8.14500	106.00139	8.14500	105.97839			0.00	0	6,200,00
Total TL25 SPOT									0.00	0	6,200,00
Total For TL25									0.00	0	6,200,00
TL26 On 25/11/2024 Spot Bond					0.00000	102.50501			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.49578			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.25000	101.92355	9.25000	101.89837			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.51736			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.09010			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.17073			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.18201			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			8.29500	104.89262	8.29500	104.86946		81,291,000,000.00	9,800,000	1,214,591,10	
Total TN23 SPOT								81,291,000,000.00	9,800,000	1,214,591,10	
Total For TN23								81,291,000,000.00	9,800,000	1,214,591,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	42.67994	100.00000	42.58599		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.63000	103.25804	9.63000	103.23121				0.00	0	1,738,844,20
Total TN25 SPOT										0.00	0	1,738,844,20
Total For TN25										0.00	0	1,738,844,20
TN25/R On 19/08/2025 Spot Bond			100.00000	20.15690	100.00000	20.11180				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.88000	93.40426	10.88000	93.37738				0.00	0	18,723,125,10
Total TN27 SPOT										0.00	0	18,723,125,10
Total For TN27										0.00	0	18,723,125,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.21094	100.00000	11.18627				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.35500	99.24219	11.35500	99.21713				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.02500	94.66865	12.02500	94.63845				0.00	0	955,000,00
Total TN30 SPOT										0.00	0	955,000,00
Total For TN30										0.00	0	955,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.42570	8.00000	117.40054				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.42200	98.17924	12.42200	98.15219				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.85000	87.91197	12.85000	87.88206				0.00	0	1,300,000,00
Total TN40 SPOT										0.00	0	1,300,000,00
Total For TN40										0.00	0	1,300,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.57893	10.75000	102.54959				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.03701				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF27 On 07/02/2027 Spot Bond					0.00000	101.11408				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.40000	101.84572	5.40000	103.34184				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.26390				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.26174				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.26634				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.27281				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A21 On 20/06/2026 Spot Bond			7.61000	101.49631	7.61000	100.32704				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.23449				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.55989				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			7.53500	101.78344	7.53500	101.76299				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.81312				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	101.02647				0.00	0	
Total TRA3B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.75939				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.40908				0.00	0	16,000,00
Total TRA4A3 SPOT										0.00	0	16,000,00
Total For TRA4A3										0.00	0	16,000,00
TRA4A: On 13/04/2024 Spot Bond			7.82500	104.39059	7.82500	104.36869				0.00	0	16,000,00
Total TRA4A4 SPOT										0.00	0	16,000,00
Total For TRA4A4										0.00	0	16,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.40908				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.97931	8.62000	101.95579				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.88595				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.17054				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.29694				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.28402				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.36787				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.36787				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	98.99367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.48693				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.30871				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.71434				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.62369				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.43300				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.11466				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	101.20452				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	101.11493				0.00	20,000,000	10,000,000
Total TWC405 SPOT										0.00	20,000,000	10,000,000
Total For TWC405										0.00	20,000,000	10,000,000
TWC40 On 25/07/2022 Spot Bond					0.00000	101.00541				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.64891				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.61941				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC41 On 26/08/2022 Spot Bond					0.00000	100.59090				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.48930				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.41440				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.10000	104.27308	11.10000	104.24247				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.79751				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.88769				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.81834				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.90850				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.92930				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.96258				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.10945				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.13715				0.00	0	
Total UU1C02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.96488				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.66998				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.25870				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.78991				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.81269				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.72125				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.96714				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.37435				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.76e+017	991,370,497,212	611,260,229,21
Total for SPOT :										1.76e+017	991,370,497,212	611,260,229,21
Total Futures										1.76e+017	991,370,516,950	611,261,541,53
Total Options										0.00	0	129,00
Grand Total:										1.76e+017	991,370,516,950	611,261,670,54