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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2022

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			12.62572	72.83369	12.76552	72.19662			0.00	0	
ES33	On	03/11/2022	Bond Future			12.86624	70.16622	13.01153	69.52237			0.00	0	
ES33	On	02/02/2023	Bond Future			13.08550	71.43813	13.23667	70.78541			0.00	0	35
ES33	On	04/05/2023	Bond Future			13.29526	69.00836	13.45279	68.34472			0.00	0	
ES33	On	03/08/2023	Bond Future			13.50105	70.38067	13.66539	69.70489			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.95169	70.97897	13.07056	70.36801			0.00	0	
ES42	On	03/11/2022	Bond Future			13.17275	67.80705	13.29643	67.18963			0.00	0	
ES42	On	02/02/2023	Bond Future			13.36707	69.03882	13.49558	68.41292			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			13.56149	66.09327	13.69547	65.45688			0.00	0	
ES42	On	03/08/2023	Bond Future			13.74627	67.41010	13.88583	66.76215			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			162.60458	162.60458	162.11787	162.11787			78,700,616.72	484	9,26

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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 Interest
I2025	On	03/11/2022	Bond Future			165.09724	165.09724	164.60975	164.60975			75,614,535.92	458	1,19
I2025	On	02/02/2023	Bond Future			166.38698	166.38698	165.90646	165.90646			0.00	0	1,71
I2025	On	04/05/2023	Bond Future			169.55431	169.55431	169.06796	169.06796			0.00	0	
I2025	On	03/08/2023	Bond Future			171.15698	171.15698	170.67425	170.67425			0.00	0	
Total I2025 Future												154,315,152.64	942	12,26
Total For I2025												154,315,152.64	942	12,26
I2029	On	04/08/2022	Bond Future			119.34486	119.34486	119.07749	119.07749			120,776,998.32	1,012	1,62
I2029	On	03/11/2022	Bond Future			119.91661	119.91661	119.65907	119.65907			121,355,609.32	1,012	1,07
I2029	On	02/02/2023	Bond Future			122.08711	122.08711	121.82954	121.82954			0.00	0	72
I2029	On	04/05/2023	Bond Future			123.11482	123.11482	122.86215	122.86215			0.00	0	
I2029	On	03/08/2023	Bond Future			125.55593	125.55593	125.29999	125.29999			0.00	0	
Total I2029 Future												242,132,607.64	2,024	3,36
Total For I2029												242,132,607.64	2,024	3,36
I2033	On	04/08/2022	Bond Future			113.28358	113.28358	112.76212	112.76212			47,579,103.60	420	5,36
I2033	On	03/11/2022	Bond Future			113.68684	113.68684	113.16206	113.16206			47,748,472.80	420	42
I2033	On	02/02/2023	Bond Future			115.74423	115.74423	115.21429	115.21429			0.00	0	5,72
I2033	On	04/05/2023	Bond Future			116.56547	116.56547	116.03548	116.03548			0.00	0	
I2033	On	03/08/2023	Bond Future			118.87661	118.87661	118.33772	118.33772			0.00	0	
Total I2033 Future												95,327,576.40	840	11,52
Total For I2033												95,327,576.40	840	11,52
I2038	On	04/08/2022	Bond Future			127.35904	127.35904	126.26798	126.26798			80,363,554.24	631	3,98
I2038	On	03/11/2022	Bond Future			129.31152	129.31152	128.20881	128.20881			81,595,569.12	631	1,40
I2038	On	02/02/2023	Bond Future			129.74172	129.74172	128.63469	128.63469			0.00	0	
I2038	On	04/05/2023	Bond Future			132.21218	132.21218	131.08668	131.08668			0.00	0	
I2038	On	03/08/2023	Bond Future			132.85545	132.85545	131.72186	131.72186			0.00	0	
Total I2038 Future												161,959,123.36	1,262	5,35
Total For I2038												161,959,123.36	1,262	5,35
I2046	On	04/08/2022	Bond Future			114.90865	114.90865	114.85567	114.85567			519,042,372.05	4,517	13,13
I2046	On	03/11/2022	Bond Future			114.69379	114.69379	114.65889	114.65889			518,071,849.43	4,517	8,51
I2046	On	02/02/2023	Bond Future			116.77046	116.77046	116.73924	116.73924			0.00	0	
I2046	On	04/05/2023	Bond Future			116.95731	116.95731	116.93963	116.93963			0.00	0	
I2046	On	03/08/2023	Bond Future			119.27755	119.27755	119.26116	119.26116			0.00	0	
Total I2046 Future												1,037,114,221.48	9,034	21,71
Total For I2046												1,037,114,221.48	9,034	21,71
I2050	On	04/08/2022	Bond Future			116.96829	116.96829	115.95369	115.95369			42,342,520.98	362	10,70
I2050	On	03/11/2022	Bond Future			118.76133	118.76133	117.73591	117.73591			42,991,601.46	362	3,00
I2050	On	02/02/2023	Bond Future			118.78937	118.78937	117.76259	117.76259			0.00	0	
I2050	On	04/05/2023	Bond Future			121.05133	121.05133	120.00749	120.00749			0.00	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
I2050	On	03/08/2023	Bond Future			121.25458	121.25458	120.20531	120.20531			0.00	0	
Total I2050 Future												85,334,122.44	724	13,70
Total For I2050												85,334,122.44	724	13,70
R186	On	04/08/2022	Bond Future			9.42253	105.19383	9.55834	104.70683		5.44	47,757,998.82	454	87,97
R186	On	03/11/2022	Bond Future			9.66368	106.78058	9.80856	106.29061		5.55	213,561,160.00	2,000	30,58
R186	On	02/02/2023	Bond Future			9.85584	103.39115	10.01112	102.89649		5.50	0.00	0	
R186	On	04/05/2023	Bond Future			10.04471	105.33950	10.21251	104.83773		5.24	0.00	0	
R186	On	03/08/2023	Bond Future			10.22950	102.10661	10.41187	101.59651		5.27	0.00	0	
Total R186 Future												261,319,158.82	2,454	118,56
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	5.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	6.96	Put			9,836.80000	9.83680	9,349,800	5.94	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	4.94	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			5,918.04000	5.91804	5,431,040	4.94	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			225.88000	0.22588	96,760	5.83	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Put			5,268.79000	5.26879	4,781,790	4.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			5,230.75000	5.23075	4,743,750	4.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			5,192.72000	5.19272	4,705,720	4.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			1,014.58000	1.01458	1,372,460	5.83	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			67.59000	0.06759	115,060	5.89	0.00	0	4,37
R186	On	03/11/2022	Bond Future	8.23	Put			5,568.18000	5.56818	5,125,680	5.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			121.49000	0.12149	193,560	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			4,548.76000	4.54876	4,130,860	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			124.21000	0.12421	196,880	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			4,515.93000	4.51593	4,098,630	5.68	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			127.08000	0.12708	200,250	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			4,483.27000	4.48327	4,066,470	5.67	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			272.22000	0.27222	377,980	5.50	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			3,359.04000	3.35904	2,974,830	5.50	0.00	0	4,37
R186	On	02/02/2023	Bond Future	8.32	Put			5,737.26000	5.73726	5,320,170	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			186.34000	0.18634	264,590	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			5,705.88000	5.70588	5,289,470	5.58	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			188.80000	0.18880	267,860	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			5,674.41000	5.67441	5,258,810	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			183.78000	0.18378	261,350	5.58	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			451.69000	0.45169	575,550	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			4,712.11000	4.71211	4,334,200	4.97	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 Interr
R186	On	04/05/2023	Bond Future	8.83	Call			456.42000	0.45642	581,530	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			4,685.45000	4.68545	4,308,790	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			461.45000	0.46145	587,280	4.97	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			4,659.11000	4.65911	4,283,170	4.97	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			3,178.94000	3.17894	2,788,700	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,288.05000	1.28805	1,406,730	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			3,212.09000	3.21209	2,820,670	4.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,299.99000	1.29999	1,419,260	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			3,195.48000	3.19548	2,804,650	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,311.99000	1.31199	1,431,850	4.88	0.00	0	
Total R186 Option												0.00	0	19,24
Total For R186											261,319,158.82	2,454	137,80	
R197	On	04/08/2022	Bond Future			331.14635		331.14635	330.29324	330.29324		71,196,465.25	215	58
R197	On	03/11/2022	Bond Future			336.22264		336.22264	335.37012	335.37012		72,287,867.60	215	27
R197	On	02/02/2023	Bond Future			333.49301		333.49301	332.69533	332.69533		0.00	0	
R197	On	04/05/2023	Bond Future			339.84498		339.84498	339.03885	339.03885		0.00	0	
R197	On	03/08/2023	Bond Future			337.46359		337.46359	336.70057	336.70057		0.00	0	
Total R197 Future												143,484,332.85	430	81
Total For R197											143,484,332.85	430	81	
R202	On	04/08/2022	Bond Future			244.96719		244.96719	243.51012	243.51012		112,439,940.21	459	6,47
R202	On	03/11/2022	Bond Future			248.72236		248.72236	247.25291	247.25291		114,163,563.24	459	48
R202	On	02/02/2023	Bond Future			248.54130		248.54130	247.08531	247.08531		0.00	0	26
R202	On	04/05/2023	Bond Future			253.27341		253.27341	251.79493	251.79493		0.00	0	
R202	On	03/08/2023	Bond Future			253.45039		253.45039	251.97470	251.97470		0.00	0	
Total R202 Future												226,603,503.45	918	7,20
Total For R202											226,603,503.45	918	7,20	
R2023	On	04/08/2022	Bond Future			6.84723		103.91145	6.92041	103.87187	0.71	350,181,586.50	3,370	24,67
R2023	On	03/11/2022	Bond Future			7.42953		101.55970	7.54720	101.52386	0.44	342,256,189.00	3,370	3,37
Total R2023 Future												692,437,775.50	6,740	27,98
R2023	On	04/08/2022	Bond Future	6.03	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			483.58000	0.48358	444,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			0.00000	0.00000	0,000	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			478.12000	0.47812	438,540	0.39	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			0.00000	0.00000	0,000	0.40	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			472.67000	0.47267	433,090	0.40	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.54000	0.00054	0,810	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			390.91000	0.39091	355,340	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.47000	0.00047	0,730	0.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.25	Put			396.97000	0.39697	361,390	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.52000	0.00052	0,770	0.30	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			393.96000	0.39396	358,370	0.30	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												692,437,775.50	6,740	27,98
R2030	On	04/08/2022	Bond Future			10.96287	85.35882	11.14281	84.55025		8.76	0.00	0	71,38
R2030	On	03/11/2022	Bond Future			11.18302	86.64637	11.37105	85.82913		9.27	60,739,105.37	701	34,78
R2030	On	02/02/2023	Bond Future			11.37466	84.18804	11.57166	83.35950		9.31	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			11.56557	85.77539	11.77250	84.93305		8.94	0.00	0	
R2030	On	03/08/2023	Bond Future			11.75838	83.45312	11.97642	82.59546		8.81	0.00	0	
Total R2030 Future												60,739,105.37	701	111,31
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			14,016.93000	14.01693	13,208,360	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	9.63	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			10,048.43000	10.04843	9,239,860	9.63	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,132.96000	1.13296	558,930	7.67	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			7,564.68000	7.56468	6,756,110	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			7,514.86000	7.51486	6,706,290	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			7,465.07000	7.46507	6,656,500	8.08	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			266.18000	0.26618	500,720	7.67	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			166.31000	0.16631	260,950	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			5,941.21000	5.94121	5,218,610	8.91	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			2,207.22000	2.20722	2,727,880	9.59	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			1,353.50000	1.35350	1,056,920	9.59	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			73.10000	0.07310	121,540	9.18	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			7,706.09000	7.70609	6,937,290	9.18	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			162.93000	0.16293	256,100	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			5,984.87000	5.98487	5,260,800	8.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			169.67000	0.16967	265,870	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			5,897.56000	5.89756	5,176,520	8.90	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			207.15000	0.20715	319,870	8.83	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			5,466.66000	5.46666	4,762,140	8.83	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put			12,675.58000	12.67558	11,851,120	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			65.51000	0.06551	73,090	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			11,559.07000	11.55907	10,738,110	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			70.84000	0.07084	79,230	8.79	0.00	0	38

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.08	Put			11,367.72000	11.36772	10,547,570	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			10,799.11000	10.79911	9,981,780	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			183.81000	0.18381	231,770	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			8,685.83000	8.68583	7,905,250	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			222.62000	0.22262	287,860	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			8,112.55000	8.11255	7,349,250	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			41.10000	0.04110	45,180	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put			8,068.94000	8.06894	7,307,120	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			236.01000	0.23601	307,190	8.79	0.00	0	30
R2030	On	02/02/2023	Bond Future	9.83	Put			7,938.64000	7.93864	7,181,280	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			276.40000	0.27640	365,800	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			7,466.47000	7.46647	6,727,330	8.79	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			89.18000	0.08918	100,390	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			7,254.92000	7.25492	6,525,000	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			300.83000	0.30083	401,360	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			7,212.86000	7.21286	6,484,850	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			305.20000	0.30520	407,550	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			7,170.99000	7.17099	6,444,800	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			225.88000	0.22588	292,600	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			3,343.62000	3.34362	2,823,990	9.02	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			1,497.93000	1.49793	1,814,970	9.04	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put			3,241.28000	3.24128	2,729,780	9.04	0.00	0	30
R2030	On	02/02/2023	Bond Future	11.35	Call			1,857.74000	1.85774	2,215,240	9.18	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			2,790.73000	2.79073	2,319,690	9.18	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			296.63000	0.29663	395,250	8.79	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			2,285.12000	2.28512	2,686,240	9.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			2,375.71000	2.37571	1,948,290	9.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call			1,428.40000	1.42840	1,737,310	9.02	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			426.34000	0.42634	580,210	8.61	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			8,006.56000	8.00656	7,318,090	8.61	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			114.98000	0.11498	164,530	8.69	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.03	Put			12,214.85000	12.21485	11,422,060	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			256.36000	0.25636	354,090	8.69	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put			9,759.62000	9.75962	9,015,010	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			772.39000	0.77239	1,001,250	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			5,997.30000	5.99730	5,383,820	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			286.68000	0.28668	397,620	8.69	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.67	Put			9,373.56000	9.37356	8,642,160	8.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			328.17000	0.32817	455,040	8.68	0.00	0	30
R2030	On	04/05/2023	Bond Future	9.78	Put			8,909.35000	8.90935	8,193,880	8.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	11.34	Call		1,869.37000	1.86937	2,199,950	8.64	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		3,642.37000	3.64237	3,130,610	8.64	0.00	0	18
R2030	On	04/05/2023	Bond Future	10.42	Call		682.88000	0.68288	898,130	8.48	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put		6,390.21000	6.39021	5,763,120	8.48	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		762.80000	0.76280	991,480	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		6,031.43000	6.03143	5,417,770	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call		4,565.96000	4.56596	5,100,890	9.64	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		1,688.89000	1.68889	1,381,480	9.64	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		781.83000	0.78183	1,011,090	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		5,963.05000	5.96305	5,349,970	8.45	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call		893.35000	0.89335	1,124,170	8.41	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		5,595.77000	5.59577	4,984,250	8.41	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call		4,758.05000	4.75805	5,304,870	9.71	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		1,610.92000	1.61092	1,315,400	9.71	0.00	0	38
R2030	On	04/05/2023	Bond Future	11.62	Call		2,415.29000	2.41529	2,794,440	8.84	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		3,035.02000	3.03502	2,571,830	8.84	0.00	0	38
R2030	On	04/05/2023	Bond Future	12.04	Call		3,369.23000	3.36923	3,826,100	9.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		2,296.24000	2.29624	1,910,770	9.20	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put		7,176.06000	7.17606	6,527,590	8.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		909.70000	0.90970	1,158,160	8.26	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put		6,306.01000	6.30601	5,696,810	8.26	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		4,317.70000	4.31770	3,782,350	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		1,798.49000	1.79849	2,122,360	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		4,293.14000	4.29314	3,759,350	8.37	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,814.93000	1.81493	2,140,030	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		4,269.01000	4.26901	3,736,450	8.38	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		713.23000	0.71323	922,420	8.29	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.59	Call		4,453.37000	4.45337	4,973,780	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		2,099.28000	2.09928	1,762,030	9.34	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	12.89	Call		5,238.85000	5.23885	5,803,450	9.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,764.88000	1.76488	1,471,820	9.63	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call		1,782.46000	1.78246	2,104,770	8.37	0.00	0	
Total R2030 Option											0.00	0	23,88
Total For R2030											60,739,105.37	701	135,17
R2032	On	04/08/2022	Bond Future			11.40125	84.80458	11.57051	83.95833	10.04	403,584,996.22	4,759	83,57
R2032	On	03/11/2022	Bond Future			11.61367	81.93223	11.78986	81.07670	11.10	599,989,720.29	7,323	93,77
R2032	On	02/02/2023	Bond Future			11.79695	83.39842	11.98047	82.53087	10.87	0.00	0	
R2032	On	04/05/2023	Bond Future			11.97478	80.81095	12.16639	79.92889	11.08	0.00	0	
R2032	On	03/08/2023	Bond Future			12.14655	82.40043	12.34678	81.50229	10.39	0.00	0	2,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Future												1,003,574,716.51	12,082	179,85	
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	10.91		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			14,417.20000	14.41720	13,570,950	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			11,810.82000	11.81082	10,964,570	10.91		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	10.19		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			7,765.12000	7.76512	6,918,870	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,010	8.61		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			7,206.34000	7.20634	6,360,100	8.61		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			7,095.15000	7.09515	6,248,910	8.54		0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			0.01000	0.00001	0,080	7.62		0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			5,557.84000	5.55784	4,711,660	7.62		0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	9.92		0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			9,469.85000	9.46985	8,623,600	9.92		0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	8.94		0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			2,920.14000	2.92014	2,119,350	8.85		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			786.67000	0.78667	1,305,180	10.26		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			640.43000	0.64043	312,690	10.26		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.00000	0.00000	0,010	8.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			7,150.72000	7.15072	6,304,480	8.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.00000	0.00000	0,010	8.54		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			9,931.75000	9.93175	9,085,500	10.19		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			1,777.80000	1.77780	2,494,730	10.90		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			212.31000	0.21231	82,990	10.90		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			0.38000	0.00038	2,430	8.11		0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			4,481.93000	4.48193	3,637,730	8.11		0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.00	Call			19.75000	0.01975	65,210	8.85		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			56.66000	0.05666	94,230	10.18		0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			8,734.28000	8.73428	7,916,320	10.18		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.31	Call			4.39000	0.00439	8,240	10.24		0.00	0	10
R2032	On	03/11/2022	Bond Future	9.31	Put			13,253.69000	13.25369	12,402,010	10.24		0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			5.28000	0.00528	9,820	10.24		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.36	Put			12,959.91000	12.95991	12,108,920	10.24		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			152.05000	0.15205	235,980	10.11		0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			6,761.33000	6.76133	5,989,730	10.11		0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			7.58000	0.00758	13,830	10.24		0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			12,376.53000	12.37653	11,527,250	10.24		0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			32.89000	0.03289	56,660	10.21		0.00	0	70
R2032	On	03/11/2022	Bond Future	9.92	Put			9,769.14000	9.76914	8,937,380	10.21		0.00	0	

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	10.67	Call			245.74000	0.24574	348,700	10.08	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.67	Put			5,897.53000	5.89753	5,144,960	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			65.02000	0.06502	107,100	10.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			8,466.80000	8.46680	7,653,350	10.17	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.21	Call			74.43000	0.07443	121,510	10.16	0.00	0	5!
R2032	On	03/11/2022	Bond Future	10.21	Put			8,201.49000	8.20149	7,393,040	10.16	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			3,516.35000	3.51635	4,083,400	11.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			1,106.75000	1.10675	818,270	11.88	0.00	0	7!
R2032	On	03/11/2022	Bond Future	10.56	Call			183.97000	0.18397	275,570	10.10	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			6,419.22000	6.41922	5,655,290	10.10	0.00	0	1!
R2032	On	03/11/2022	Bond Future	10.66	Call			239.56000	0.23956	341,400	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			5,944.17000	5.94417	5,190,480	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			1,428.55000	1.42855	1,761,450	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			2,596.25000	2.59625	2,073,620	10.84	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.16	Put			9,415.10000	9.41510	8,639,570	10.17	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Call			43.31000	0.04331	65,730	10.20	0.00	0	4!
R2032	On	02/02/2023	Bond Future	9.31	Put			14,008.91000	14.00891	13,163,780	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			8,280.03000	8.28003	7,535,650	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			61.12000	0.06112	91,140	10.20	0.00	0	5!
R2032	On	02/02/2023	Bond Future	9.47	Put			13,102.97000	13.10297	12,265,440	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			147.08000	0.14708	211,860	10.20	0.00	0	7!
R2032	On	02/02/2023	Bond Future	9.92	Put			10,654.07000	10.65407	9,851,300	10.20	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			222.89000	0.22289	314,910	10.17	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			6,976.84000	6.97684	6,279,300	10.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			246.38000	0.24638	345,890	10.16	0.00	0	5!
R2032	On	02/02/2023	Bond Future	10.22	Put			9,113.84000	9.11384	8,345,800	10.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			319.09000	0.31909	440,740	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			8,328.16000	8.32816	7,582,260	10.14	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			324.24000	0.32424	447,410	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			1,429.15000	1.42915	1,143,320	11.79	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.40	Call			329.35000	0.32935	454,020	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			8,231.90000	8.23190	7,489,020	10.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			384.62000	0.38462	525,040	10.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			7,757.09000	7.75709	7,029,960	10.12	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call			495.80000	0.49580	665,810	10.09	0.00	0	7!
R2032	On	02/02/2023	Bond Future	11.69	Call			1,988.15000	1.98815	2,336,370	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			3,367.12000	3.36712	2,847,790	10.54	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			2,330.98000	2.33098	2,714,390	10.70	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			2,993.89000	2.99389	2,509,750	10.70	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call			4,933.39000	4.93339	5,515,110	11.79	0.00	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
R2032	On	04/05/2023	Bond Future	10.87	Call		868.21000	0.86821	1,108,310	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		7,099.68000	7.09968	6,457,720	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		877.75000	0.87775	1,119,710	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		7,058.71000	7.05871	6,418,610	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		0.00000	0.00000	1,807,820	10.40	723,128.00	400	40
R2032	On	04/05/2023	Bond Future	11.37	Put		0.00000	0.00000	4,679,250	10.40	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		0.00000	0.00000	7,509,000	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.00000	0.00000	1,124,220	12.40	449,688.00	400	40
R2032	On	04/05/2023	Bond Future	10.62	Call		0.00000	0.00000	852,650	10.42	341,060.00	400	40
R2032	On	04/05/2023	Bond Future	10.62	Put		0.00000	0.00000	7,477,790	10.42	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		887.15000	0.88715	1,130,960	10.38	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		7,017.64000	7.01764	6,379,390	10.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		4,815.28000	4.81528	4,317,550	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put		4,467.72000	4.46772	3,995,990	10.10	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		2,153.28000	2.15328	2,549,670	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		4,870.75000	4.87075	4,369,000	9.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		2,172.03000	2.17203	2,570,440	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		4,842.95000	4.84295	4,343,220	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		2,190.88000	2.19088	2,591,290	10.00	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		2,444.86000	2.44486	2,871,270	10.10	0.00	0	5.00
Total R2032 Option											1,513,876.00	1,200	36,16
Total For R2032											1,005,088,592.51	13,282	216,01
R2035	On	04/08/2022	Bond Future			11.68870	85.62727	11.83219	84.82618	11.11	0.00	0	122.60
R2035	On	03/11/2022	Bond Future			11.88852	82.43079	12.03742	81.62115	12.41	0.00	0	8.00
R2035	On	02/02/2023	Bond Future			12.06557	83.90443	12.22027	83.08362	12.19	0.00	0	69.00
R2035	On	04/05/2023	Bond Future			12.22834	80.98530	12.38917	80.15086	12.58	0.00	0	
R2035	On	03/08/2023	Bond Future			12.38755	82.57738	12.55500	81.72783	11.83	0.00	0	
Total R2035 Future											0.00	0	199,80
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	12.12	0.00	0	30
R2035	On	04/08/2022	Bond Future	9.53	Put		14,356.52000	14.35652	13,555,430	12.12	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	11.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		12,222.70000	12.22270	11,421,610	11.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		0.01000	0.00001	0,050	10.31	0.00	0	30
R2035	On	04/08/2022	Bond Future	10.73	Put		6,458.28000	6.45828	5,657,440	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		200.71000	0.20071	85,780	11.84	0.00	0	30
R2035	On	04/08/2022	Bond Future	10.64	Call		0.03000	0.00003	0,130	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		7,017.82000	7.01782	6,216,830	10.06	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		0.06000	0.00006	0,290	9.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		6,520.20000	6.52020	5,719,340	9.87	0.00	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	04/08/2022	Bond Future	10.73	Call			0.07000	0.00007	0,320	9.85	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put			7,708.67000	7.70867	6,907,620	10.31	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			0.08000	0.00008	0,350	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			6,396.43000	6.39643	5,595,610	9.82	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			9.35000	0.00935	26,490	10.21	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			4,041.01000	4.04101	3,257,060	10.21	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			2,095.87000	2.09587	2,782,030	11.84	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			105.56000	0.10556	153,000	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			8,626.14000	8.62614	7,863,940	11.10	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Call			456.55000	0.45655	574,230	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			5,579.16000	5.57916	4,887,200	11.26	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			9.57000	0.00957	15,400	11.08	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			13,388.69000	13.38869	12,584,880	11.08	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			48.19000	0.04819	72,400	11.09	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			10,275.96000	10.27596	9,490,530	11.09	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			4,438.41000	4.43841	4,989,270	13.52	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			1,075.80000	1.07580	817,020	13.52	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			326.13000	0.32613	415,810	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			6,280.62000	6.28062	5,560,660	11.12	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			378.12000	0.37812	478,530	11.18	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			5,974.68000	5.97468	5,265,450	11.18	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			467.12000	0.46712	587,060	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			5,530.75000	5.53075	4,841,050	11.27	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			477.76000	0.47776	600,090	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			5,482.46000	5.48246	4,795,150	11.29	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			14,114.98000	14.11498	13,323,100	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			87.64000	0.08764	118,760	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	9.89	Put			13,857.19000	13.85719	13,067,500	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			9,573.24000	9.57324	8,848,490	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			359.14000	0.35914	460,550	11.15	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.64	Put			9,350.55000	9.35055	8,631,150	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			73.88000	0.07388	100,750	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			14,374.31000	14.37431	13,580,370	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			80.51000	0.08051	109,440	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			8,166.63000	8.16663	7,480,350	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			519.25000	0.51925	655,420	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			8,114.56000	8.11456	7,429,920	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			197.37000	0.19737	259,450	11.15	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			11,311.16000	11.31116	10,552,430	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			335.80000	0.33580	431,860	11.15	0.00	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	02/02/2023	Bond Future	11.05	Put			7,211.44000	7.21144	6,551,200	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			698.36000	0.69836	859,420	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			7,163.81000	7.16381	6,504,060	11.14	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.66	Call			371.17000	0.37117	475,450	11.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			9,239.93000	9.23993	8,523,400	11.15	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			511.27000	0.51127	645,800	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			3,665.43000	3.66543	3,155,760	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			6,373.04000	6.37304	6,942,840	13.54	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			1,351.25000	1.35125	1,100,240	13.54	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.88	Call			527.32000	0.52732	665,160	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			8,062.64000	8.06264	7,379,670	11.14	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			687.04000	0.68704	847,610	11.14	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.94	Call			2,284.95000	2.28495	2,587,340	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			3,781.03000	3.78103	3,262,610	11.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			2,385.34000	2.38534	2,696,480	11.85	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			442.19000	0.44219	556,620	11.74	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			11,593.44000	11.59344	10,873,430	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			558.19000	0.55819	696,260	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			10,600.43000	10.60043	9,904,060	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			1,123.64000	1.12364	1,357,620	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			7,605.16000	7.60516	7,004,700	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call			1,135.61000	1.13561	1,371,620	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			7,559.51000	7.55951	6,961,080	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call			194.55000	0.19455	252,880	11.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put			14,988.21000	14.98821	14,212,100	11.74	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call			3,791.99000	3.79199	4,199,810	12.54	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			3,428.49000	3.42849	3,001,870	12.54	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call			6,054.93000	6.05493	6,584,420	13.41	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			2,130.30000	2.13030	1,825,350	13.41	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			1,087.86000	1.08786	1,316,460	11.71	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put			7,742.58000	7.74258	7,136,740	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,147.89000	1.14789	1,385,480	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			7,514.22000	7.51422	6,917,370	11.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			5,510.06000	5.51006	5,020,970	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			2,557.33000	2.55733	2,919,630	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			5,477.60000	5.47760	4,990,350	11.38	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			2,578.36000	2.57836	2,942,520	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			5,445.60000	5.44560	4,960,210	11.39	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			2,536.71000	2.53671	2,897,170	11.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2035 Option												0.00	0	14,63	
Total For R2035												0.00	0	214,43	
R2037	On	04/08/2022	Bond Future			11.82601	77.43250	11.96400	76.65810		12.44		679,547,620.00	8,776	125,83
R2037	On	03/11/2022	Bond Future			12.01231	78.60048	12.15525	77.81763		13.18		0.00	0	11,07
R2037	On	02/02/2023	Bond Future			12.17687	75.74823	12.32513	74.95435		13.71		0.00	0	62,10
R2037	On	04/05/2023	Bond Future			12.33740	77.17726	12.49136	76.37013		13.42		0.00	0	
R2037	On	03/08/2023	Bond Future			12.49737	74.43636	12.65758	73.61452		13.35		0.00	0	
Total R2037 Future												679,547,620.00	8,776	199,01	
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			11,532.02000	11.53202	10,757,620	13.30		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			0.14000	0.00014	0,580	11.25		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			6,350.61000	6.35061	5,576,650	11.25		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			0.17000	0.00017	0,640	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			4,385.41000	4.38541	3,619,540	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			43.40000	0.04340	86,030	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			3,165.71000	3.16571	2,433,940	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			6,287.95000	6.28795	5,514,020	11.22		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			778.86000	0.77886	1,167,660	12.35		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			856.89000	0.85689	471,290	12.35		0.00	0	1,03
R2037	On	04/08/2022	Bond Future	10.91	Call			0.19000	0.00019	0,700	11.20		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			6,225.35000	6.22535	5,451,460	11.20		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			6.72000	0.00672	15,250	11.22		0.00	0	1,03
R2037	On	03/11/2022	Bond Future	11.30	Call			510.48000	0.51048	627,630	11.87		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			5,380.92000	5.38092	4,715,220	11.87		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			522.07000	0.52207	641,340	11.88		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			5,332.90000	5.33290	4,669,320	11.88		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			533.73000	0.53373	655,380	11.89		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			5,285.02000	5.28502	4,623,820	11.89		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			7,861.98000	7.86198	7,208,060	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			585.16000	0.58516	721,840	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			7,966.21000	7.96621	7,309,010	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			594.00000	0.59400	732,310	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			7,914.01000	7.91401	7,258,440	12.53		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			602.94000	0.60294	742,900	12.53		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			0.00000	0.00000	2,225,450	12.69		890,180.00	400	40
R2037	On	04/05/2023	Bond Future	11.78	Put			0.00000	0.00000	5,259,530	12.69		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			0.00000	0.00000	1,029,200	12.50		411,680.00	400	40
R2037	On	04/05/2023	Bond Future	11.03	Put			0.00000	0.00000	8,439,810	12.50		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			1,155.06000	1.15506	1,372,010	12.49		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.30	Put			7,756.70000	7.75670	7,166,520	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call			0.00000	0.00000	8,267,370	15.05	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			0.00000	0.00000	1,416,860	15.05	566,744.00	400	46
R2037	On	04/05/2023	Bond Future	11.31	Call			1,167.31000	1.16731	1,386,190	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			7,709.99000	7.70999	7,121,740	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			1,179.87000	1.17987	1,400,240	12.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			7,663.65000	7.66365	7,076,890	12.49	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put			5,493.33000	5.49333	4,962,910	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			2,756.92000	2.75692	3,049,180	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			5,461.94000	5.46194	4,932,360	12.80	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			2,712.07000	2.71207	3,002,950	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put			5,524.57000	5.52457	4,993,610	12.79	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call			2,734.60000	2.73460	3,026,020	12.79	0.00	0	
Total R2037 Option												1,868,604.00	1,200	3,45
Total For R2037												681,416,224.00	9,976	202,46
R2040	On	04/08/2022	Bond Future			11.88470	79.19435	12.00731	78.45720		13.05	232,593,805.95	2,937	95,61
R2040	On	03/11/2022	Bond Future			12.06427	80.38888	12.19123	79.64389		13.82	0.00	0	19,65
R2040	On	02/02/2023	Bond Future			12.22290	77.31823	12.35450	76.56302		14.41	0.00	0	61,51
R2040	On	04/05/2023	Bond Future			12.37710	78.77717	12.51370	78.00936		14.11	0.00	0	
R2040	On	03/08/2023	Bond Future			12.53053	75.81740	12.67258	75.03571		14.08	0.00	0	
Total R2040 Future												232,593,805.95	2,937	176,93
R2040	On	04/08/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	14.22	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			15,944.39000	15.94439	15,207,240	14.22	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			0.01000	0.00001	0,050	12.32	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put			8,464.46000	8.46446	7,727,350	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			0.44000	0.00044	1,230	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			357.77000	0.35777	184,120	13.52	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put			6,196.92000	6.19692	5,460,560	11.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			0.50000	0.00050	1,400	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			6,129.70000	6.12970	5,393,450	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			0.57000	0.00057	1,580	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			6,062.58000	6.06258	5,326,440	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			1,726.85000	1.72685	2,290,350	13.52	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call			143.63000	0.14363	189,260	12.36	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put			8,971.04000	8.97104	8,271,680	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call			381.54000	0.38154	485,900	12.38	0.00	0	1,01
R2040	On	03/11/2022	Bond Future	11.20	Put			6,514.89000	6.51489	5,874,260	12.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			590.30000	0.59030	737,760	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put			5,489.81000	5.48981	4,892,280	12.55	0.00	0	

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	11.40	Call			603.53000	0.60353	753,610	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			5,438.90000	5.43890	4,843,990	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call			109.26000	0.10926	145,210	12.36	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	10.70	Put			9,631.34000	9.63134	8,922,300	12.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call			747.19000	0.74719	923,760	12.69	0.00	0	1,5
R2040	On	03/11/2022	Bond Future	11.50	Put			4,945.42000	4.94542	4,377,000	12.69	0.00	0	
R2040	On	03/11/2022	Bond Future	12.00	Call			1,807.90000	1.80790	2,133,380	13.39	0.00	0	1,1
R2040	On	03/11/2022	Bond Future	12.00	Put			2,934.39000	2.93439	2,514,880	13.39	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call			480.19000	0.48019	605,780	12.44	0.00	0	1,1
R2040	On	03/11/2022	Bond Future	11.30	Put			5,960.56000	5.96056	5,341,160	12.44	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call			3,490.87000	3.49087	3,964,220	14.31	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put			1,613.66000	1.61366	1,342,020	14.31	0.00	0	1,0
R2040	On	03/11/2022	Bond Future	11.41	Call			616.97000	0.61697	769,560	12.58	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put			5,388.27000	5.38827	4,795,870	12.58	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put			8,380.42000	8.38042	7,752,040	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call			134.45000	0.13445	165,990	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put			14,297.22000	14.29722	13,573,550	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call			142.86000	0.14286	176,140	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.21	Put			14,083.36000	14.08336	13,361,430	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put			3,598.45000	3.59845	3,209,290	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call			517.35000	0.51735	619,550	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put			9,364.45000	9.36445	8,711,440	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call			542.33000	0.54233	648,610	13.17	0.00	0	3
R2040	On	02/02/2023	Bond Future	10.96	Put			9,186.88000	9.18688	8,537,950	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call			671.30000	0.67130	798,130	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put			3,514.15000	3.51415	3,131,400	14.44	0.00	0	3
R2040	On	02/02/2023	Bond Future	11.11	Call			681.20000	0.68120	809,720	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put			8,324.11000	8.32411	7,697,420	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call			691.36000	0.69136	821,440	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put			8,268.15000	8.26815	7,643,020	13.17	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call			2,942.04000	2.94204	3,308,090	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call			3,030.59000	3.03059	3,403,050	14.44	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			1,382.88000	1.38288	1,593,660	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			7,893.72000	7.89372	7,336,690	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call			286.77000	0.28677	345,410	13.17	0.00	0	3
R2040	On	04/05/2023	Bond Future	10.17	Put			15,370.21000	15.37021	14,661,040	13.17	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			624.44000	0.62444	736,700	13.16	0.00	0	4
R2040	On	04/05/2023	Bond Future	10.73	Put			11,705.12000	11.70512	11,049,570	13.16	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			4,738.00000	4.73800	5,196,430	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			3,276.06000	3.27606	2,966,680	14.48	0.00	0	3

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	10.92	Call		790.13000	0.79013	925,920	13.15	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		10,574.00000	10.57400	9,941,980	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		1,368.45000	1.36845	1,577,820	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		7,942.84000	7.94284	7,384,400	13.13	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Call		7,060.63000	7.06063	7,614,050	15.43	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		2,114.65000	2.11465	1,900,260	15.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		1,397.19000	1.39719	1,609,840	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		7,844.57000	7.84457	7,289,410	13.12	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		1,470.76000	1.47076	1,691,720	13.12	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		7,601.96000	7.60196	7,055,110	13.12	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		5,678.79000	5.67879	5,153,190	13.54	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		3,167.45000	3.16745	3,424,260	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		5,646.19000	5.64619	5,121,310	13.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		3,118.03000	3.11803	3,373,110	13.53	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		5,711.83000	5.71183	5,185,220	13.53	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		3,142.55000	3.14255	3,398,640	13.54	0.00	0	
Total R2040 Option											0.00	0	13,72
Total For R2040											232,593,805.95	2,937	190,65
R2044	On	04/08/2022	Bond Future			11.86786	76.16961	11.97498	75.51686	13.69	1,904,240,250.00	25,000	35,88
R2044	On	03/11/2022	Bond Future			12.03763	77.31856	12.14849	76.65909	14.51	1,932,964,000.00	25,000	30,88
R2044	On	02/02/2023	Bond Future			12.18715	74.31831	12.30198	73.64994	15.15	0.00	0	28,75
R2044	On	04/05/2023	Bond Future			12.33203	75.72064	12.45112	75.04133	14.84	0.00	0	
R2044	On	03/08/2023	Bond Future			12.47573	72.82610	12.59948	72.13457	14.82	0.00	0	
Total R2044 Future											3,837,204,250.00	50,000	95,54
R2044	On	04/08/2022	Bond Future	11.08	Call		1.15000	0.00115	2,580	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,762.82000	5.76282	5,111,500	12.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1.30000	0.00130	2,910	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,694.55000	5.69455	5,043,410	12.19	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1.48000	0.00148	3,270	12.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,626.41000	5.62641	4,975,450	12.20	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		90.54000	0.09054	114,860	12.97	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		10,276.50000	10.27650	9,641,350	12.97	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		560.85000	0.56085	639,040	13.07	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		5,871.25000	5.87125	5,289,970	13.07	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		683.18000	0.68318	777,810	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		5,400.55000	5.40055	4,835,710	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		697.72000	0.69772	794,360	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		5,349.65000	5.34965	4,786,820	13.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		712.59000	0.71259	811,150	13.21	0.00	0	

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	03/11/2022	Bond Future	11.41	Put		5,299.17000	5.29917	4,738,260	13.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		8,037.46000	8.03746	7,487,890	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		781.52000	0.78152	901,760	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		7,981.18000	7.98118	7,433,050	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		792.96000	0.79296	914,650	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		7,925.11000	7.92511	7,378,430	13.85	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		770.20000	0.77020	889,000	13.85	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		1,471.37000	1.47137	1,658,980	13.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		7,792.64000	7.79264	7,300,940	13.81	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		1,486.78000	1.48678	1,675,640	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		7,743.01000	7.74301	7,252,560	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		1,502.08000	1.50208	1,692,650	13.80	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		7,693.36000	7.69336	7,204,620	13.80	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		5,668.61000	5.66861	5,260,900	14.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		3,169.16000	3.16916	3,450,000	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		5,735.61000	5.73561	5,324,920	14.43	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		3,194.34000	3.19434	3,476,670	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		5,702.02000	5.70202	5,292,820	14.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		3,219.62000	3.21962	3,503,440	14.45	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											3,837,204,250.00	50,000	98,74
R2048	On	04/08/2022	Bond Future			11.82792	79.22040	11.93500	78.55568	13.34	2,772,714,000.00	35,000	113,86
R2048	On	03/11/2022	Bond Future			11.99708	75.99054	12.10802	75.31905	14.96	3,274,432,368.60	43,090	217,37
R2048	On	02/02/2023	Bond Future			12.14627	77.34918	12.26124	76.66880	14.73	0.00	0	
R2048	On	04/05/2023	Bond Future			12.28205	74.37023	12.40126	73.67866	15.31	0.00	0	
R2048	On	03/08/2023	Bond Future			12.41365	75.83260	12.53739	75.12866	14.42	0.00	0	
Total R2048 Future											6,047,146,368.60	78,090	331,23
R2048	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		16,385.83000	16.38583	15,721,110	14.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		0.00000	0.00000	0,000	13.98	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		12,211.55000	12.21155	11,546,830	13.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Call		0.00000	0.00000	0,000	13.71	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.30	Put		11,415.67000	11.41567	10,750,950	13.71	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		0.53000	0.00053	1,260	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		6,250.10000	6.25010	5,586,110	11.79	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		0.59000	0.00059	1,380	11.76	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put		6,179.25000	6.17925	5,515,320	11.76	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		0.00000	0.00000	0,000	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		10,632.20000	10.63220	9,967,480	13.43	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
R2048	On	04/08/2022	Bond Future	10.90	Call		0.20000	0.00020	0,530	12.04	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		6,892.81000	6.89281	6,228,420	12.04	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		0.48000	0.00048	1,140	11.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		6,321.06000	6.32106	5,657,000	11.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		1,853.23000	1.85323	2,135,530	14.77	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put		3,121.31000	3.12131	2,732,120	14.77	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		608.87000	0.60887	736,480	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		5,760.03000	5.76003	5,216,150	13.80	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		622.59000	0.62259	752,530	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		5,706.15000	5.70615	5,164,600	13.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		636.52000	0.63652	768,690	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		5,652.58000	5.65258	5,113,260	13.83	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call		482.95000	0.48295	589,060	13.67	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.20	Put		6,315.77000	6.31577	5,750,390	13.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		743.06000	0.74306	859,090	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		8,310.69000	8.31069	7,746,340	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		720.91000	0.72091	834,070	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		8,428.46000	8.42846	7,861,240	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		731.92000	0.73192	846,520	13.47	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		8,369.45000	8.36945	7,803,670	13.47	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		1,480.37000	1.48037	1,652,220	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		8,010.98000	8.01098	7,491,260	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		1,445.50000	1.44550	1,618,580	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		8,110.38000	8.11038	7,591,890	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		1,462.87000	1.46287	1,635,220	14.24	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		8,060.57000	8.06057	7,541,350	14.24	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		3,241.22000	3.24122	3,529,920	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		5,726.03000	5.72603	5,310,790	14.00	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		3,189.49000	3.18949	3,475,130	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		5,794.33000	5.79433	5,376,030	13.98	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		3,215.31000	3.21531	3,502,480	13.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		5,760.09000	5.76009	5,343,320	13.99	0.00	0	
Total R2048 Option											0.00	0	9,10
Total For R2048											6,047,146,368.60	78,090	340,30
R209	On	04/08/2022	Bond Future			11.66439	65.70696	11.80191	65.03941	12.53	0.00	0	21,50
R209	On	03/11/2022	Bond Future			11.84100	63.55294	11.98319	62.87806	13.96	0.00	0	6,70
R209	On	02/02/2023	Bond Future			11.99260	64.69019	12.13963	64.00576	13.76	0.00	0	2,00
R209	On	04/05/2023	Bond Future			12.13795	62.75836	12.29026	62.06247	14.17	0.00	0	
R209	On	03/08/2023	Bond Future			12.27653	63.99263	12.43438	63.28405	13.36	0.00	0	

Contract 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 Future												0.00	0	30,37
R209	On	04/08/2022	Bond Future	10.57	Call			0.01000	0.00001	0,070	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			6,357.58000	6.35758	5,690,090	11.52	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			0.02000	0.00002	0,080	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			6,302.40000	6.30240	5,634,910	11.50	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			0.02000	0.00002	0,090	11.47	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			6,247.28000	6.24728	5,579,800	11.47	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			1,932.83000	1.93283	2,296,400	13.96	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			1,853.73000	1.85373	1,542,420	13.96	0.00	0	3,50
R209	On	03/11/2022	Bond Future	11.02	Call			317.30000	0.31730	422,960	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			5,099.56000	5.09956	4,530,340	12.53	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			325.28000	0.32528	433,040	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			5,055.26000	5.05526	4,488,140	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			883.07000	0.88307	1,105,910	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			3,219.46000	3.21946	2,767,420	13.13	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			86.37000	0.08637	122,420	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			7,667.70000	7.66770	7,028,870	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			301.79000	0.30179	403,480	12.51	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			5,188.77000	5.18877	4,615,580	12.51	0.00	0	7,00
R209	On	03/11/2022	Bond Future	11.01	Call			309.47000	0.30947	413,140	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			5,144.06000	5.14406	4,572,850	12.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			1.00000	0.00100	1,640	12.47	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			15,009.47000	15.00947	14,335,230	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			2.87000	0.00287	4,590	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			13,441.83000	13.44183	12,768,670	12.47	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			18.38000	0.01838	27,690	12.47	0.00	0	3,50
R209	On	03/11/2022	Bond Future	10.00	Put			10,447.07000	10.44707	9,781,500	12.47	0.00	0	6,00
R209	On	02/02/2023	Bond Future	10.80	Call			458.08000	0.45808	566,460	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			7,111.19000	7.11119	6,535,140	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			444.06000	0.44406	549,750	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			7,203.96000	7.20396	6,625,220	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			451.03000	0.45103	558,060	12.58	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			7,157.50000	7.15750	6,580,100	12.58	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			988.33000	0.98833	1,175,100	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			6,684.56000	6.68456	6,175,440	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			967.23000	0.96723	1,151,050	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			6,766.25000	6.76625	6,254,180	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			977.83000	0.97783	1,163,130	13.18	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			6,725.42000	6.72542	6,214,830	13.18	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future	11.95	Call		2,426.58000	2.42658	2,677,980	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		4,638.15000	4.63815	4,180,970	12.84	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		2,387.29000	2.38729	2,636,960	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		4,692.58000	4.69258	4,233,670	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		2,406.89000	2.40689	2,657,560	12.83	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		4,665.29000	4.66529	4,207,380	12.83	0.00	0	
Total R209 Option											0.00	0	26,00
Total For R209											0.00	0	56,37
R210	On	04/08/2022	Bond Future			224.00920	224.00920	223.23292	223.23292		124,549,115.20	556	5
R210	On	03/11/2022	Bond Future			224.44721	224.44721	223.68980	223.68980		124,792,648.76	556	5
R210	On	02/02/2023	Bond Future			228.51028	228.51028	227.74773	227.74773		0.00	0	30
R210	On	04/05/2023	Bond Future			229.77306	229.77306	229.01836	229.01836		0.00	0	
R210	On	03/08/2023	Bond Future			234.33005	234.33005	233.56346	233.56346		0.00	0	
Total R210 Future											249,341,763.96	1,112	1,36
Total For R210											249,341,763.96	1,112	1,36
R213	On	04/08/2022	Bond Future			11.27666	79.99925	11.46116	79.16492	9.63	0.00	0	33,00
R213	On	03/11/2022	Bond Future			11.49263	77.66607	11.68481	76.82243	10.61	0.00	0	5
R213	On	02/02/2023	Bond Future			11.68316	79.05420	11.88371	78.19859	10.28	0.00	0	
R213	On	04/05/2023	Bond Future			11.85987	76.99378	12.06939	76.12374	10.38	0.00	0	
R213	On	03/08/2023	Bond Future			12.03386	78.50649	12.25317	77.62054	9.77	0.00	0	
Total R213 Future											0.00	0	33,13
R213	On	04/08/2022	Bond Future	9.88	Call			0.00000	0.00000	0,000	8.36	0	
R213	On	04/08/2022	Bond Future	9.88	Put			7,548.91000	7.54891	6,714,580	8.36	0	
R213	On	04/08/2022	Bond Future	9.89	Call			0.00000	0.00000	0,000	8.31	0	
R213	On	04/08/2022	Bond Future	9.89	Put			7,498.21000	7.49821	6,663,880	8.31	0	
R213	On	04/08/2022	Bond Future	9.90	Call			0.00000	0.00000	0,000	8.25	0	
R213	On	04/08/2022	Bond Future	9.90	Put			7,447.56000	7.44756	6,613,230	8.25	0	
R213	On	03/11/2022	Bond Future	9.84	Call			42.04000	0.04204	78,230	10.29	0	
R213	On	03/11/2022	Bond Future	9.84	Put			8,664.53000	8.66453	7,857,080	10.29	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			147.73000	0.14773	245,800	10.03	0	
R213	On	03/11/2022	Bond Future	10.37	Put			6,169.46000	6.16946	5,423,890	10.03	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			5.10000	0.00510	10,290	10.33	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			12,279.29000	12.27929	11,440,840	10.33	0	
R213	On	03/11/2022	Bond Future	9.19	Call			6.27000	0.00627	12,470	10.33	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			11,964.19000	11.96419	11,126,750	10.33	0	
R213	On	03/11/2022	Bond Future	10.40	Call			157.77000	0.15777	261,010	10.01	0	
R213	On	03/11/2022	Bond Future	10.40	Put			6,035.37000	6.03537	5,294,970	10.01	0	
R213	On	03/11/2022	Bond Future	9.98	Call			59.58000	0.05958	107,560	10.22	0	
R213	On	03/11/2022	Bond Future	9.98	Put			7,984.92000	7.98492	7,189,260	10.22	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.19	Call		98.29000	0.09829	169,740	10.11	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		6,991.65000	6.99165	6,219,460	10.11	0.00	0	47
R213	On	03/11/2022	Bond Future	10.38	Call		151.00000	0.15100	250,760	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		6,124.65000	6.12465	5,380,770	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		154.32000	0.15432	255,790	10.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		6,079.93000	6.07993	5,337,760	10.02	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		7,811.07000	7.81107	7,079,360	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		7,206.59000	7.20659	6,495,670	9.83	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		41.31000	0.04131	65,460	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		12,806.16000	12.80616	11,974,700	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		200.21000	0.20021	298,250	9.96	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		8,703.90000	8.70390	7,946,330	9.96	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		271.72000	0.27172	395,620	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		1,823.68000	1.82368	1,463,660	10.50	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		275.86000	0.27586	401,210	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		7,767.36000	7.76736	7,037,100	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		279.95000	0.27995	406,740	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		7,723.64000	7.72364	6,994,820	9.88	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		333.89000	0.33389	478,580	9.83	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		374.53000	0.37453	532,240	9.80	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		6,869.35000	6.86935	6,171,450	9.80	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		3,148.03000	3.14803	3,643,620	10.50	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		734.99000	0.73499	962,290	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		6,526.36000	6.52636	5,883,620	9.78	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		742.99000	0.74299	971,850	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		6,489.05000	6.48905	5,847,870	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		751.06000	0.75106	981,710	9.77	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		6,451.83000	6.45183	5,812,440	9.77	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		4,450.20000	4.45020	3,911,510	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		1,863.71000	1.86371	2,208,640	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		4,500.33000	4.50033	3,959,310	9.31	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		1,880.34000	1.88034	2,226,580	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		4,475.06000	4.47506	3,935,350	9.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		1,897.34000	1.89734	2,244,600	9.32	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											0.00	0	38,41
R214	On	04/08/2022	Bond Future			11.79240	63.34333	11.90939	62.75645	13.49	0.00	0	76,36
R214	On	03/11/2022	Bond Future			11.95904	61.01174	12.07993	60.41864	15.10	0.00	0	2,38
R214	On	02/02/2023	Bond Future			12.10548	62.10250	12.23048	61.50122	14.90	0.00	0	64,47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R214	On	04/05/2023	Bond Future			12.23875	59.97680	12.36805	59.36552		15.41	0.00	0	
R214	On	03/08/2023	Bond Future			12.36759	61.15578	12.50148	60.53346		14.54	0.00	0	
Total R214 Future											0.00	0	143,16	
R214	On	04/08/2022	Bond Future	10.97	Call			0.51000	0.00051	1,370	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,982.43000	4.98243	4,396,410	11.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			0.57000	0.00057	1,500	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,926.08000	4.92608	4,340,130	11.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			0.63000	0.00063	1,640	11.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,869.79000	4.86979	4,283,920	11.92	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			597.39000	0.59739	730,160	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			4,272.98000	4.27298	3,812,650	14.01	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			572.84000	0.57284	701,390	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,355.63000	4.35563	3,891,080	13.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			585.03000	0.58503	715,630	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			4,314.19000	4.31419	3,851,690	14.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			6,562.08000	6.56208	6,070,520	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			648.04000	0.64804	759,070	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			6,516.00000	6.51600	6,025,750	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			629.39000	0.62939	737,800	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			6,608.33000	6.60833	6,115,460	13.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			638.66000	0.63866	748,380	13.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			1,277.50000	1.27750	1,454,690	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			6,271.43000	6.27143	5,837,340	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,292.20000	1.29220	1,470,830	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			6,232.81000	6.23281	5,800,160	14.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			1,262.90000	1.26290	1,438,660	14.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			6,310.22000	6.31022	5,874,700	14.43	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			4,468.19000	4.46819	4,113,300	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			2,785.02000	2.78502	3,053,800	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			4,441.56000	4.44156	4,088,020	14.16	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			2,806.69000	2.80669	3,076,810	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			4,415.07000	4.41507	4,062,870	14.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			2,763.42000	2.76342	3,030,850	14.15	0.00	0	
Total R214 Option											0.00	0		
Total For R214											0.00	0	143,16	
Total for Bond											15,213,557,684.97	181,466	1,884,07	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 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 R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 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 R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			786.46400	786.46400	780.14700	780.14700				0.00	0	90
GOVI On 03/11/2022 GOVI			798.44600	798.44600	792.04300	792.04300				0.00	0	
GOVI On 02/02/2023 GOVI			812.69900	812.69900	806.19200	806.19200				0.00	0	
GOVI On 04/05/2023 GOVI			827.97100	827.97100	821.34700	821.34700				0.00	0	

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	03/08/2023	GOVI			844.19200	844.19200	837.44200	837.44200			0.00	0	
Total GOVI Future												0.00	0	90
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			391,130.00000	39.11300	327,960,000		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			391,230.00000	39.12300	328,060,000		0.00	0	
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			391,330.00000	39.13300	328,160,000		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			283,870.00000	28.38700	219,840,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			283,670.00000	28.36700	219,640,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			283,770.00000	28.37700	219,740,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			446,380.00000	44.63800	381,310,000		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			446,480.00000	44.64800	381,410,000		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			446,280.00000	44.62800	381,210,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			315,230.00000	31.52300	248,990,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			315,330.00000	31.53300	249,090,000		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			315,130.00000	31.51300	248,890,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			2,220.00000	0.22200	69,720,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			2,120.00000	0.21200	69,620,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			2,320.00000	0.23200	69,820,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	90
Total for GOVI												0.00	0	90
AL37	On	04/08/2022	Index Future			801.74100	801.74100	798.21900	798.21900			0.00	0	
AL37	On	03/11/2022	Index Future			813.95500	813.95500	810.39000	810.39000			0.00	0	
AL37	On	02/02/2023	Index Future			828.48600	828.48600	824.86700	824.86700			0.00	0	
AL37	On	04/05/2023	Index Future			844.05400	844.05400	840.37400	840.37400			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	03/08/2023	Index Future			860.59100	860.59100	856.84100	856.84100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			895.71500	895.71500	887.36700	887.36700			0.00	0	
AL7T	On	03/11/2022	Index Future			909.36100	909.36100	900.89900	900.89900			0.00	0	
AL7T	On	02/02/2023	Index Future			925.59400	925.59400	916.99300	916.99300			0.00	0	
AL7T	On	04/05/2023	Index Future			942.98800	942.98800	934.23100	934.23100			0.00	0	
AL7T	On	03/08/2023	Index Future			961.46200	961.46200	952.53800	952.53800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			797.81700	797.81700	791.48600	791.48600			965,358,570.00	121	17
ALBI	On	03/11/2022	Index Future			809.97200	809.97200	803.55500	803.55500			980,066,120.00	121	12
ALBI	On	02/02/2023	Index Future			824.43100	824.43100	817.91000	817.91000			0.00	0	
ALBI	On	04/05/2023	Index Future			839.92400	839.92400	833.28500	833.28500			0.00	0	
ALBI	On	03/08/2023	Index Future			856.37900	856.37900	849.61400	849.61400			0.00	0	
Total ALBI Future												1,945,424,690.00	242	23
Total For ALBI												1,945,424,690.00	242	23
IGOV	On	04/08/2022	Index Future			317.05400	317.05400	315.69600	315.69600			0.00	0	43
IGOV	On	03/11/2022	Index Future			321.96300	321.96300	320.58800	320.58800			0.00	0	29
IGOV	On	02/02/2023	Index Future			327.78800	327.78800	326.39200	326.39200			0.00	0	
IGOV	On	04/05/2023	Index Future			334.02300	334.02300	332.60300	332.60300			0.00	0	
IGOV	On	03/08/2023	Index Future			340.64100	340.64100	339.19500	339.19500			0.00	0	
Total IGOV Future												0.00	0	72
Total For IGOV												0.00	0	72
Total for Index												1,945,424,690.00	242	95
JIBAR f	On	20/07/2022	Jibar Future			5.08300	94.91700	5.06500	94.93500			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.61000	94.39000	5.66000	94.34000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.87500	94.12500	5.91500	94.08500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.38000	93.62000	6.43000	93.57000			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.55000	93.45000	6.60000	93.40000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.08500	92.91500	7.15500	92.84500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			7.70000	92.30000	7.75000	92.25000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.14500	91.85500	8.26500	91.73500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.38500	91.61500	8.52000	91.48000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.47500	91.52500	8.63500	91.36500			0.00	0	11
JIBAR f	On	20/03/2024	Jibar Future			8.74500	91.25500	8.90500	91.09500			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.64000	91.36000	8.82000	91.18000			0.00	0	
Total Jibar Future												0.00	0	31

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE									0.00	0	31
Total for Jibar									0.00	0	31
Total for Derivatives :									17,158,982,374.97	181,708	1,886,28
ABCPI3 On 07/12/2023 Spot Bond			2.29300	323.96219	2.29300	323.71773			0.00	0	340,000,00
Total ABCPI3 SPOT									0.00	0	340,000,00
Total For ABCPI3									0.00	0	340,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.67114			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.62068			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.64582	9.65000	100.56810			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.61000	83.38896	12.61000	83.30541			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.97858			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.64645			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.46219			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.36735			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.40766			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN25 On 25/05/2027 Spot Bond					0.00000	103.21457			0.00	0	4,260,000,00

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 ABFN23 SPOT										0.00	0	4,260,000,00
Total For ABFN23										0.00	0	4,260,000,00
ABFN21 On 17/10/2024 Spot Bond					0.00000	100.97621				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.21453				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN21 On 29/08/2023 Spot Bond					0.00000	101.50838				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN21 On 29/08/2025 Spot Bond					0.00000	101.48445				0.00	17,790,000,000	17,790,000,00
Total ABFN29 SPOT										0.00	17,790,000,000	17,790,000,00
Total For ABFN29										0.00	17,790,000,000	17,790,000,00
ABFN31 On 29/08/2028 Spot Bond					0.00000	101.81581				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.29717				0.00	2,400,000,000	1,200,000,00
Total ABFN32 SPOT										0.00	2,400,000,000	1,200,000,00
Total For ABFN32										0.00	2,400,000,000	1,200,000,00
ABFN31 On 15/11/2024 Spot Bond					0.00000	101.44431				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN31 On 07/02/2024 Spot Bond					0.00000	101.46142				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	101.06689				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	102.38027				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN31 On 16/09/2022 Spot Bond					0.00000	100.65629				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	

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 16/09/2024 Spot Bond					0.00000	100.75908				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.59229				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.23487				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.13776				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.14072				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.14287				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.47882				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.01840				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.94498				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.43912				0.00	200,000,000	100,000,000
Total ABFN49 SPOT										0.00	200,000,000	100,000,000
Total For ABFN49										0.00	200,000,000	100,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.01887				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.25343				0.00	0	1,150,000,000
Total ABFN51 SPOT										0.00	0	1,150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN51										0.00	0	1,150,000,00
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.23164				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.01546				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	101.04829				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.07572				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGNO On 27/06/2025 Spot Bond					0.00000	100.40451				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGNO On 27/06/2027 Spot Bond					0.00000	100.42000				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGNO On 27/06/2029 Spot Bond					0.00000	100.42812				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.75486				0.00	0	795,000,00
Total ABJ01 SPOT										0.00	0	795,000,00
Total For ABJ01										0.00	0	795,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.22880				0.00	0	30,000,00
Total ABJ02 SPOT										0.00	0	30,000,00
Total For ABJ02										0.00	0	30,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.02899				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.49601				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.47366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	154.23370				0.00	0	160,000,00
Total ABKI04 SPOT										0.00	0	160,000,00
Total For ABKI04										0.00	0	160,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	44.35914	100.00000	44.04184				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.75000	2.75000	2.75000	160.47130				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	213.87263				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	231.96560				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.41000	8.41000	8.41000	102.63516				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.47500	9.47500	9.47500	104.50191				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.94000	102.75296	6.94000	102.69557				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.16500	105.52280	9.16500	105.44574				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.88500	105.17224	9.88500	105.08955				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.38000	105.92784	7.38000	105.86528				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			10.09500	98.94387	10.09500	98.86447				0.00	0	24,300,000,00
Total ABS7 SPOT										0.00	0	24,300,000,00
Total For ABS7										0.00	0	24,300,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.07640	100.00000	14.97707				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.40300	327.78474	1.40300	327.56107				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.35000	12.35000	12.35000	97.93154				0.00	0	255,000,00
Total ABX01 SPOT										0.00	0	255,000,00
Total For ABX01										0.00	0	255,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.64973				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63244				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.55485				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63107				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63107				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.64582				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.64582				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	190.22678				0.00	0	
Total ACL203 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.42228				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60336				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.13168				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.09581				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.31532				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.07367				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.26007				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.14614				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.69142				0.00	200,000,000	100,400,000
Total AGT01 SPOT										0.00	200,000,000	100,400,000
Total For AGT01										0.00	200,000,000	100,400,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.73754				0.00	0	80,400,000
Total AGT02 SPOT										0.00	0	80,400,000
Total For AGT02										0.00	0	80,400,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.46077				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.11286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.07211				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.07408				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			9.77500	93.53085	9.77500	93.45810				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.07726				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.08786				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.10106				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.06650				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.07442				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			8.93500	105.11185	8.93500	105.03574				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.01717				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.12348				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.18887				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.04936				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.05457				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.45297				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.12337				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.18874				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.64571				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.19142				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.27159				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.15606				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.13154				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.22141				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.19037				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.22611				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.69460				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.10000	104.57808	9.10000	104.50182				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			9.54700	100.91796	9.54700	100.84126				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.49000	84.93355	13.49000	84.84321				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	191.50435	5.88000	191.30473				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.17234				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.47669				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.94532				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.71965				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.67834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.25010				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.54182				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.13000	246.66329	5.13000	246.42090				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.74000	212.93804	5.74000	212.71842				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.57000	204.68130	4.57000	204.48935				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.09000	114.11755	5.09000	114.00527				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.88813				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.98529				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.68918				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.56098				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.15819				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN279 On 20/08/2048 Spot Bond					0.00000	101.20031				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	101.12021				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	100.74899				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.47119				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.59816				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.38149				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.45500	4.45500	4.45500	112.19536				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.25000	5.25000	5.25000	102.52276				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.72510				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.81333				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.30606				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	100.05191				0.00	0	
Total ASN335 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN335									0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.20000	112.58677	5.20000	112.47500			0.00	0	
Total ASN337 SPOT									0.00	0	
Total For ASN337									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.60677			0.00	0	
Total ASN341 SPOT									0.00	0	
Total For ASN341									0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.55910			0.00	700,000,000	700,000,000
Total ASN346 SPOT									0.00	700,000,000	700,000,000
Total For ASN346									0.00	700,000,000	700,000,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75514			0.00	0	
Total ASN351 SPOT									0.00	0	
Total For ASN351									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58511			0.00	0	
Total ASN354 SPOT									0.00	0	
Total For ASN354									0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58511			0.00	0	
Total ASN358 SPOT									0.00	0	
Total For ASN358									0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.98976			0.00	0	
Total ASN365 SPOT									0.00	0	
Total For ASN365									0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.87471			0.00	0	
Total ASN369 SPOT									0.00	0	
Total For ASN369									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.74787			0.00	0	
Total ASN373 SPOT									0.00	0	
Total For ASN373									0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.24010			0.00	0	
Total ASN374 SPOT									0.00	0	
Total For ASN374									0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.96529			0.00	0	
Total ASN381 SPOT									0.00	0	
Total For ASN381									0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.67733			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	100.67733				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.94772				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.94627				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.09382				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.63306				0.00	40,400,000	10,100,000
Total ASN399 SPOT										0.00	40,400,000	10,100,000
Total For ASN399										0.00	40,400,000	10,100,000
ASN399 On 20/12/2024 Spot Bond					0.00000	100.57639				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.66298				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.82362				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.99683				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.51202				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	100.52566				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.68341				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.10146				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.91090				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.07181				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.07235				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	99.77200				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	104.24243				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.88735				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.87078				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.28442				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.81337				0.00	0	
Total ASN480 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	111.26800				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	104.13603				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.23188				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.62408				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.62408				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.58533				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.17000	93.42358	11.17000	93.34038				0.00	0	200,00
Total ASN508 SPOT										0.00	0	200,00
Total For ASN508										0.00	0	200,00
ASN50: On 21/12/2026 Spot Bond			10.35000	93.21752	10.35000	93.14045				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.90000	92.05439	10.90000	91.97434				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.90000	92.05439	10.90000	91.97434				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.85063	9.10000	99.77612				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.82189	11.05000	99.73295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	99.82268	11.00000	99.73413				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	99.83053	10.50000	99.74590				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	99.83053	10.50000	99.74590				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.37439				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.81991				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN540 On 28/11/2022 Spot Bond					0.00000	101.27166				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN540 On 31/07/2023 Spot Bond			10.60000	99.82895	10.60000	99.74354				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.47000	98.18767	10.47000	99.74661				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.55000	99.82974	10.55000	99.74471				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	103.02419				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.94341				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	100.86486				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.49859				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.55914				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.80150				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.85685				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.44937				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	99.85071	9.22000	99.77615				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.20337				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.13459				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.94626				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.18320				0.00	0	
Total ASN602 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.86468				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.78620				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	100.54240				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.53636				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.59513				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.31482				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.59115				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.56744				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.20955				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.35639				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.65440				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.71113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.97364				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.67466				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.80424				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.26262				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.48394				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 27/02/2023 Spot Bond					0.00000	101.07721				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.20249				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.36418				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.45241				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.68435				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.71026				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	101.21315				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.93124				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.46934				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.87568				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.79645				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.21477				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.78503				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.62384				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.62816				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.56777				0.00	0	1,520,000,00
Total ASN703 SPOT										0.00	0	1,520,000,00
Total For ASN703										0.00	0	1,520,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	101.33813				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.64884				0.00	0	
Total ASN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.28947				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.48986				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.90694				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.33918				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.37129				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.75666				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.13348				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.91118				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.80263				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.11149				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.48832				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.60221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.61086				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	101.60541				0.00	182,000,000	91,000,000
Total ASN747 SPOT										0.00	182,000,000	91,000,000
Total For ASN747										0.00	182,000,000	91,000,000
ASN747 On 31/10/2026 Spot Bond					0.00000	99.81176				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.72640				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.68927				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.60384	10.60384	10.60384	100.51165				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	100.90710				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	104.77149				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	99.78890				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.81313				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.81289				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	100.76022				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.52799				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.35276				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.34958				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.24748				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.26297				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	99.60249				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.26108				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.30488				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.30413				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.18092				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.15839				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.15839				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	99.78901				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.66416				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.01746				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.01733				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.01733				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.99995				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	99.87064				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.93229				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.93174				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	99.93010				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.85580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	99.85675				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.60230				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.61977				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.19731				0.00	400,000,000	200,000,000
Total ASN856 SPOT										0.00	400,000,000	200,000,000
Total For ASN856										0.00	400,000,000	200,000,000
ASN856 On 19/01/2027 Spot Bond					0.00000	100.02157				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	99.87084				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	99.87712				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	99.66226				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	100.79781				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	100.79781				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN866 On 09/06/2023 Spot Bond					0.00000	100.67523				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.70354				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	100.70354				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.79497				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN870 On 15/09/2022 Spot Bond					0.00000	100.60568				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.55741				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN877 On 27/09/2022 Spot Bond					0.00000	100.40597				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.50392				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.48469				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN881 On 02/05/2023 Spot Bond					0.00000	99.81609				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	100.19021				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	100.19913				0.00	0	
Total ASN886 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN886										0.00	0	
ASN88 On 29/06/2028 Spot Bond					0.00000	100.20724				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88 On 15/09/2028 Spot Bond					0.00000	100.20008				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.31791				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.09055				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.37254				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.06000	99.54038	8.06000	99.47593				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.19689				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.81191				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.17733				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.18286				0.00	23,000,000,000	11,500,000,000
Total BAW38 SPOT										0.00	23,000,000,000	11,500,000,000
Total For BAW38										0.00	23,000,000,000	11,500,000,000
BAYA72 On 31/03/2026 Spot Bond			12.96000	12.96000	12.96000	101.48272				0.00	0	180,000,000
Total BAYA72 SPOT										0.00	0	180,000,000
Total For BAYA72										0.00	0	180,000,000
BAYA72 On 01/07/2024 Spot Bond					0.00000	99.58758				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.22604				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.67626				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.13932				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.15409				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.80971				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.56157				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.59118				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.60878				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.74359				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.52049				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.41047				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.73177				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.54789				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9' On 30/09/2024 Spot Bond					0.00000	100.56219				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	100.54741				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9' On 30/06/2025 Spot Bond					0.00000	100.52687				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	100.54167				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9(On 30/09/2022 Spot Bond					0.00000	100.56248				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9' On 30/06/2023 Spot Bond					0.00000	100.59229				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9(On 30/09/2023 Spot Bond					0.00000	100.59140				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	100.66500				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	100.92868				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	100.68011				0.00	0	
Total BAYB16 SPOT										0.00	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 BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.66586				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.76736				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.95811				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.66540				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.65976				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.66500				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.90500	9.90500	9.90500	94.40784				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.52822				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.12033				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.83935				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.16732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.76761				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.64510				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.90710				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.72795				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.15168				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.09000	104.86042	9.09000	104.78291				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.12371				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.95962				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.84468				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.74295				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.67584				0.00	0	163,000,00
Total BGT01 SPOT										0.00	0	163,000,00
Total For BGT01										0.00	0	163,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.49320				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.84000	103.97713	7.84000	103.91196				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.98883				0.00	2,500,000,000	2,500,000,000
Total BID13 SPOT										0.00	2,500,000,000	2,500,000,000
Total For BID13										0.00	2,500,000,000	2,500,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	99.87023				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.31264				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.45335				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.46775				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.85820				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.21489				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.45800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	85.20800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	56.26700				0.00	0	
Total BNPP06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	41.13200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP2: On 16/08/2022 Spot Bond					0.00000	100.94949				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2: On 13/09/2022 Spot Bond					0.00000	100.59483				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2: On 29/08/2022 Spot Bond					0.00000	100.59603				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.33863				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.07732				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.79607				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.22057				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.53911				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.36511				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.35792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2022 Spot Bond					0.00000	101.25854				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	101.30228				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.95954				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.23371				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/11/2022 Spot Bond					0.00000	101.16010				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.43389				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.47896				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.11988				0.00	100,000,000	50,000,000
Total CBL29 SPOT										0.00	100,000,000	50,000,000
Total For CBL29										0.00	100,000,000	50,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	101.21602				0.00	550,000,000	550,000,000
Total CBL30 SPOT										0.00	550,000,000	550,000,000
Total For CBL30										0.00	550,000,000	550,000,000
CCT01 On 23/06/2023 Spot Bond			9.40000	103.78997	9.40000	103.71185				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.70000	104.56430	9.70000	104.48315				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.25000	106.03478	10.25000	105.94841				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.79000	11.79000	11.79000	96.52974				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.93644				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.27124				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.35013				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.92804				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.92382				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.54360				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.83541	4.77000	104.11900				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.02900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.57314				0.00	0	
Total CLN345 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.85500	106.17341	8.85500	106.09844				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 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 On 20/03/2024 Spot Bond			8.70700	110.90565	8.70700	107.79200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.76271				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.92283				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.97378				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	102.97571	10.98000	102.88602				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.10800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	115.09734	6.50000	105.23700				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	101.22100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.59814				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	101.20389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.19475				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.45000	150.45477	5.45000	150.30235				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.89000	148.87631	5.89000	148.72023				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.29810				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN488 On 28/07/2022 Spot Bond			8.10000	99.93346	8.10000	99.86703				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.09978				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.50000	106.87197	8.50000	106.79948				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.46999				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.22641				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.23665				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.82217				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.07080				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.75391				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.31499				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	99.45452				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.51122	9.96000	103.42773				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.28405	10.01000	102.20214				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.17323				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.72499				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.02694				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.40112	9.20000	103.32388				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.28623				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.10989				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.00519				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.24086				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.72499				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.64155				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.08068				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			11.13000	98.25798	11.13000	98.17126				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.49769				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.94612				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.09050				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	140.14200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.47459				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.60000	102.36655	10.60000	102.27896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.65000	101.87704	10.65000	101.79090				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.74000	100.43499	10.74000	100.34937				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN550 On 18/04/2028 Spot Bond					0.00000	302.07201				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN551 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	
CLN552 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	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.23304				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN554 On 12/11/2023 Spot Bond					0.00000	101.22370				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN555 On 24/11/2024 Spot Bond					0.00000	101.12956				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN556 On 17/01/2024 Spot Bond					0.00000	100.09852				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	127.17600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.29206				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	101.88027	10.19000	101.84789				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.60000	100.81297	10.60000	100.72812				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.59706				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.18255				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.68155				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.87243				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.22329				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.83000	99.66893	10.83000	99.58327				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.28184				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.22918				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.69229				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.69334				0.00	0	
Total CLN577 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.07777				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.36368				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.27015				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.76009				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.07879				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.96692				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.18421				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.52029				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.59464				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.76630				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.48769				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.87000	153.91700	3.87000	124.30099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.30196				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.59092				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.11351				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	101.44631				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.34666				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.73141				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.59464				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.59464				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.42200				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	104.02758				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.25142				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	101.16571				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.95459				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.08084				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.11511				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.16353	9.32000	102.08727				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	100.41611				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.02253				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.83474				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.08250				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.21833				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 30/09/2022 Spot Bond					0.00000	100.38391				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	92.26100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.36072				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.83331				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.99482				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.39651				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.44477				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	86.44400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.94531				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.06000	100.41918	8.06000	100.38604				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.26003				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.01608				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.40000	60.11064	13.40000	79.92796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.12725				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.30000	99.51697	11.30000	99.42636				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.25480				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.08503				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.26524				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.28544				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.93081				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.07427				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.24957				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	101.48416				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.35414				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 17/10/2023 Spot Bond					0.00000	100.07316				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.07917				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.58505				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.70469				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.58591				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.38036				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.95673				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.24957				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.02269				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.24957				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 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	
CLN65 On 22/03/2030 Spot Bond					0.00000	94.11300				0.00	0	
Total CLN655 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.70631				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.59133				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.11626				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	98.97000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	105.07900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	133.58600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.22538				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.32301				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.47956				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.15744				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.03413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.08939				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.37156				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.60500	155.17847	4.60500	124.66284				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.60500	155.17847	4.60500	124.66364				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.39769				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.46737				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.57835				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.11932				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.45295				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.77974				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.55668				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.57013				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.45425				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.66217				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.66195				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.10358				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	100.55328				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.59113				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.50903				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.97647				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.45804				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.37450				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.88149				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.11535				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.11213				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.60154				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.54124				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.50219				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.70379				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.57904				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.66910				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.91238				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.61975				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.07834				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.58239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58239				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58239				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	79.70677				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.64554				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	78.70285				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	79.02558				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.84429				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	79.73658				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.54130				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.54130				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.54130				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54969				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54969				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.54969				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.23875				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.27852				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.91811				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.65613				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.13548				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.09018				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.68045				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	101.05800				0.00	0	
Total CLN739 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.81961				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.23213				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.50702				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.35014				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	94.70400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.83041				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.15728				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.59106				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.60014				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	100.69850				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.37832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.51112				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.74036				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.93785				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.91247				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	101.27495				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	99.97723				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.51930				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.51112				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.59178				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	103.71880				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	94.61116				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.73870				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.87004				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.08831				0.00	0	2,180,000,00
Total CLN773 SPOT										0.00	0	2,180,000,00
Total For CLN773										0.00	0	2,180,000,00
CLN774 On 31/07/2028 Spot Bond					0.00000	99.78460				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.83000	6.83000	6.83000	120.51197				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.04094				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.23853				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.39239				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.40332				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.48308				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.61103				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.45799				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.48204				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.47343				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.52379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.47343				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	104.28427				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.14796				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.61120				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.01600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.61120				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	96.17513				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	101.61120				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.61120				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.47350				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.61120				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN798 On 31/01/2024 Spot Bond					0.00000	101.61134				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.62183				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.62183				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.11855				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	85.02207				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 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	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.40988				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	99.93443				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.63289				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.12575				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	101.47985				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	100.54478				0.00	0	
Total CLN809 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.90500	94.48268	9.90500	94.40784				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.54885				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN81 On 21/07/2025 Spot Bond					0.00000	100.02006				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 01/10/2022 Spot Bond					0.00000	100.53258				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN81 On 04/10/2022 Spot Bond					0.00000	100.43159				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN81 On 04/10/2022 Spot Bond					0.00000	100.43159				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.61120				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	101.61143				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	101.63289				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN81 On 31/01/2030 Spot Bond					0.00000	101.39241				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	101.75069				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.57698				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.47350				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.36389				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.36389				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.36355				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.25780				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.20688				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.12811				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.71390				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.81676				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN832 On 31/07/2027 Spot Bond					0.00000	100.93497				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.98257				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.83811				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.83826				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.83827				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.83818				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.79503				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.59624				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	100.44153				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.37900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.94100				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	96.84600				0.00	0	
Total CLN843 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.52188				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.45512				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.44474				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.51469				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.51469				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.51433				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.57710				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.54963				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.33876				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.34125				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.23851				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.24405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.23805				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.42839				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	85.97015				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2029 Spot Bond					0.00000	100.14272				0.00	0	
Total CLN859 SPOT										0.00	0	
Total For CLN859										0.00	0	
CLN860 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000.00
Total CLN860 SPOT										0.00	0	2,000,000.00
Total For CLN860										0.00	0	2,000,000.00
CLN861 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00		5,000,000,000		2,500,000.00
Total CLN861 SPOT								10,000,000,000,000.00		5,000,000,000		2,500,000.00
Total For CLN861								10,000,000,000,000.00		5,000,000,000		2,500,000.00
CLN862 On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,000,000,000,000.00		14,000,000,000		7,000,000.00
Total CLN862 SPOT								10,000,000,000,000.00		14,000,000,000		7,000,000.00
Total For CLN862								10,000,000,000,000.00		14,000,000,000		7,000,000.00
CLN864 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.47000	103.85684	9.47000	103.77809				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.87000	99.73976	11.87000	99.64553				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			10.56000	100.62368	10.56000	100.53884				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			8.93500	102.90394	8.93500	102.83024				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.66000	89.72041	13.66000	89.62328				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.25000	89.83157	12.25000	89.74407				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			11.30000	11.30000	11.30000	99.67211				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.89399				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.85352				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.05962				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.15818				0.00	0	1,400,000,0€
Total DSY02 SPOT										0.00	0	1,400,000,0€
Total For DSY02										0.00	0	1,400,000,0€
DSY03 On 21/11/2024 Spot Bond			11.00000	11.00000	11.00000	100.64650				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.03431				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.39888				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.56387				0.00	400,000,000	200,000,0€
Total DSY06 SPOT										0.00	400,000,000	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY06										0.00	400,000,000	200,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.56973				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.37513				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.38601				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			8.35000	105.00595	8.35000	104.93479				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.65563	100.00000	69.18908				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	69.65563	100.00000	69.18908				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.00000	105.17773	9.00000	105.10102				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	104.18931	9.69000	104.10763				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.18931	9.69000	104.10763				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.20000	93.59670	11.20000	98.20416				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.41000	94.19160	12.41000	94.09766				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	104.36599	10.10000	104.28081				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.36599	10.10000	104.28081				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.94725				0.00	0	230,000,000
Total DVF22B SPOT										0.00	0	230,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22B										0.00	0	230,000,00
DVF22 On 24/10/2022 Spot Bond					0.00000	99.98545				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.92070				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.36950				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	97.91368				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.04572				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.71692				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.63791				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.24145				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.83760				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.05007				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.82962				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.76194				0.00	0	180,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT									0.00	0	180,000,00
Total For DVFB30									0.00	0	180,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.08841			0.00	200,000,000	100,000,00
Total DVFB31 SPOT									0.00	200,000,000	100,000,00
Total For DVFB31									0.00	200,000,000	100,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.75222			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.77716			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.41000	105.88771	8.41000	105.81663			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.39000	114.56386	5.39000	114.44916			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.09000	101.40243	5.09000	101.30266			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.63594	2.25000	142.52853			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.98000	147.26198	4.98000	147.11936			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.85200	142.31921	3.85200	142.19416		13,310,200,800,000.00	3,455,400,000	1,727,700,00	
Total EL29 SPOT								13,310,200,800,000.00	3,455,400,000	1,727,700,00	
Total For EL29								13,310,200,800,000.00	3,455,400,000	1,727,700,00	
EL30 On 29/07/2030 Spot Bond			5.08000	126.05402	5.08000	125.93010		0.00	0		
Total EL30 SPOT								0.00	0		
Total For EL30								0.00	0		
EL31 On 02/06/2031 Spot Bond			5.21000	115.76893	5.21000	115.65442		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36 On 31/01/2036 Spot Bond			5.06000	103.72441	5.06000	103.62259				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	142.63594	2.25000	142.52853				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	161.29285				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.68307				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	123.13970				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.25252				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	119.41254				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	110.98980				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.94017				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	108.66233				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN014										0.00	0	
ELN01€ On 09/12/2024 Spot Bond					0.00000	89.89931				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01€ On 17/02/2023 Spot Bond					0.00000	91.75995				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	96.61478				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN01€ On 12/05/2023 Spot Bond					0.00000	99.32560				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN01€ On 02/04/2027 Spot Bond					0.00000	101.40639				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.31000	100.22680	11.31000	100.13695				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.31000	13.31000	13.31000	91.88953				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.36000	13.36000	13.36000	95.81053				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			11.40000	11.40000	11.40000	99.12523				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.40000	11.40000	11.40000	98.35243				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.27000	13.27000	13.27000	68.20194				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.59000	12.59000	12.59000	95.24301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			13.27000	13.27000	13.27000	88.90470				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.35728				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.78583				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.70280				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.77265				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.20835				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.94509				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.00498				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.82847				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	100.68612				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	101.15051				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.63981				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	101.40325				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.36346				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	102.05362				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	99.82160				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.52801				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.25688				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	101.14491				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	101.50175				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.13160				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.18576				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.15858				0.00	0	
Total ERS3C8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.21275				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.20612				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.08057				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.15886				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.09562				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.14977				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.71000	101.07107	7.71000	101.03913				0.00	0	1,500,000,00
Total ES23 SPOT										0.00	0	1,500,000,00
Total For ES23										0.00	0	1,500,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.95991	10.00000	99.91917				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.40000	94.77168	10.40000	94.69296				0.00	0	2,645,770,70
Total ES26 SPOT										0.00	0	2,645,770,70
Total For ES26										0.00	0	2,645,770,70
ES26/R On 02/04/2026 Spot Bond			7.85000	102.42731	7.85000	102.36268				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.58000	72.65739	12.71000	71.98918				0.00	0	1,532,804,40
Total ES33 SPOT										0.00	0	1,532,804,40
Total For ES33										0.00	0	1,532,804,40
ES33/R On 15/09/2033 Spot Bond			7.50000	102.67619	7.50000	102.61457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.91000	70.80715	13.02000	70.16579				0.00	0	1,094,831,50
Total ES42 SPOT										0.00	0	1,094,831,50
Total For ES42										0.00	0	1,094,831,50
ES42/R On 25/04/2042 Spot Bond			8.50000	102.09128	8.50000	102.02165				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	102.00270				0.00	280,000,000	70,000,00
Total EXX05 SPOT										0.00	280,000,000	70,000,00
Total For EXX05										0.00	280,000,000	70,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.21328				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.12814				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.15440				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.14895				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.87556				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.19176				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.35799				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.44323				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.09027				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.15574				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.17212				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.08924				0.00	10,000,000,000	10,000,000,000
Total FRB22 SPOT										0.00	10,000,000,000	10,000,000,000
Total For FRB22										0.00	10,000,000,000	10,000,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.27508				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.36806				0.00	0	330,300,000
Total FRB24 SPOT										0.00	0	330,300,000
Total For FRB24										0.00	0	330,300,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.97614				0.00	0	300,000
Total FRB25 SPOT										0.00	0	300,000
Total For FRB25										0.00	0	300,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.86702				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.98000	102.08167	9.98000	102.00021				0.00	0	
Total FRB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.38482				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.20352				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.90000	96.79683	9.90000	96.72019				0.00	0	300,00
Total FRB30 SPOT										0.00	0	300,00
Total For FRB30										0.00	0	300,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.08955				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.89500	325.66388	1.89500	325.42865				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.77500	2.77500	2.77500	160.37338				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.77000	213.28599	3.77000	213.09962				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	112.57266				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	225.83749				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.29000	97.71221	5.29000	97.61493				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.20000	98.58397	5.20000	98.48675				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			9.00000	9.00000	9.00000	82.17327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.06000	9.06000	9.06000	81.22959				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	155.47420				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	89.35384				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.44980				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.49714				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.69397				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	104.57542				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.08251				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.65448				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	119.90574				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.61610				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.59990				0.00	0	130,000,00
Total FRC285 SPOT										0.00	0	130,000,00
Total For FRC285										0.00	0	130,000,00
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	117.73236				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.58256				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.16740				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.18569				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.05000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.90936				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.05898				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.14000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.20367				0.00	0	
Total FRC305 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.96173				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.16374				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.57210				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.64395				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.69767				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	94.36576				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.72999				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.50731				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.63702				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.69738				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.81700				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.64978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.32717				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.98043				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.37135				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.99340				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.25171				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.12798				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.39369				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.21298				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.09769				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.43662				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.80813				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34: On 21/12/2027 Spot Bond					0.00000	100.57416				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.13548				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.74214				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.03946				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.00593				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.65261				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.46851				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.04116				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.98959				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.87964				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.73610				0.00	0	
Total FRC355 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.66529				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.68243				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.42723				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.68528				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.53954				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond					0.00000	100.40246				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.33985				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.72010				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.07527				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.90231				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.10611				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.48839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.49253				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	99.93971				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	99.93995				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.53059				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.18273				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.82667				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.82242				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.59100				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.65242				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.65849				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.05730				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 15/02/2025 Spot Bond					0.00000	101.05730				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.05543				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.05543				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.82363				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.69588				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	99.93777				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	101.42502				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.85152				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	101.41312				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.54013				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	101.69584				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.01790				0.00	0	
Total FRC396 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.49409				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.01917				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.02043				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.02583				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	100.08346				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.88723				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.71991				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	102.20792				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	100.08810				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.37961				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.19932				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.72317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	103.63202				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	100.99793				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	100.90153				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.91121				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	100.93986				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.82889				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.67411				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	93.98559				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	100.57773				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC417 On 31/05/2027 Spot Bond					0.00000	100.58659				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	100.59686				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC420 On 30/04/2026 Spot Bond					0.00000	100.48896				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.45948				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
FRC422 On 27/09/2028 Spot Bond					0.00000	100.39621				0.00	0	7,245,000,00
Total FRC422 SPOT										0.00	0	7,245,000,00
Total For FRC422										0.00	0	7,245,000,00
FRC423 On 27/09/2028 Spot Bond					0.00000	100.39621				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.19824				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	100.18522				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.74500	107.47694	4.74500	107.37486				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.94000	116.24488	4.94000	116.13190				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.48986				0.00	0	5,000,000,00
Total FRJ022 SPOT										0.00	0	5,000,000,00
Total For FRJ022										0.00	0	5,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.64783				0.00	8,000,000,000	8,400,000,00
Total FRJ23 SPOT										0.00	8,000,000,000	8,400,000,00
Total For FRJ23										0.00	8,000,000,000	8,400,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.57573				0.00	0	940,000,00
Total FRJ24 SPOT										0.00	0	940,000,00
Total For FRJ24										0.00	0	940,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.62333				0.00	0	
Total FRJ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.82648				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.38606				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.03182				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.06504				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.81644				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.03260				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.51911				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	105.85096				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.91000	4.91000	4.91000	116.56283				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.62887				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.05000	114.68031	5.05000	114.56784				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.08000	225.95644	5.08000	225.73531				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.19000	112.72493	5.19000	112.61309				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.11000	5.11000	5.11000	225.12332				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.60000	157.31810	3.60000	157.18229				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	109.22135	3.70500	109.12614				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.99000	115.53060	4.99000	115.41786				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.23000	222.91593	5.23000	222.69509				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.28000	221.91331	5.28000	221.69257				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.13000	159.12198	3.13000	158.99070				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.31000	221.31431	5.31000	221.09365				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.19000	112.72493	5.19000	112.61309				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.38000	206.68821	4.38000	206.49751				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.94000	102.89994	5.94000	102.79164				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.27000	207.86045	4.27000	207.67049				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.33000	207.22011	4.33000	207.02974				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.82000	211.42191	5.82000	211.20253				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.89000	103.52229	5.89000	103.41375				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	112.61309				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.17000	113.00183	5.17000	112.88992				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.14000	209.25569	4.14000	209.06665				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.59000	215.81609	5.59000	215.59610				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.27000	207.86045	4.27000	207.67049				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.27000	207.86045	4.27000	207.67049				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.67100	214.37944	3.67100	214.19382				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.90000	156.17969	3.90000	156.04106				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.62000	204.15691	4.62000	203.96461				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.66000	203.73850	4.66000	203.54594				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.87000	156.29308	3.87000	156.15472				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.13500	209.30957	4.13500	209.12054				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.67000	4.67000	4.67000	203.44144				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.85171				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.07424				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.08019				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.59032				0.00	40,400,000	10,100,000
Total FRS180 SPOT										0.00	40,400,000	10,100,000
Total For FRS180										0.00	40,400,000	10,100,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.49579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	162.99984				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	137.50840				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	179.10484				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	171.80324				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.19812				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.35799				0.00	40,400,000	10,100,000
Total FRS199 SPOT										0.00	40,400,000	10,100,000
Total For FRS199										0.00	40,400,000	10,100,000
FRS199 On 12/08/2025 Spot Bond					0.00000	101.23348				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.05471				0.00	40,400,000	10,100,000
Total FRS201 SPOT										0.00	40,400,000	10,100,000
Total For FRS201										0.00	40,400,000	10,100,000
FRS201 On 14/10/2025 Spot Bond					0.00000	100.15512				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.06960				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.52437				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.57416				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 14/08/2027 Spot Bond					0.00000	101.21459				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS229 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.13630				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	101.71653				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.52277				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.16061				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.64448				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.20733				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	98.71419				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.04414				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	93.97586				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.84462				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	108.25885				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.66937				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.17159				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 31/03/2032 Spot Bond					0.00000	100.46627				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	109.69278				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.46931				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS272 On 21/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.46687				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.01076				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.56996				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.76499				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.91608				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.49124				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.14500	11.14500	11.14500	94.79606				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			11.14500	11.14500	11.14500	94.79606				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	99.94681				0.00	0	
Total FRS286 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.37095				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.49900	12.49900	12.49900	89.67000				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	90.70876				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.12587				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	92.80833				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	100.73060				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	99.99628				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	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.16521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.31085				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.70099				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 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	
FRS307 On 31/07/2022 Spot Bond					0.00000	100.11065				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.60500	1.60500	1.60500	326.68321				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.33500	328.07938	1.33500	327.85730				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.34500	1.34500	1.34500	327.81374				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS62 On 04/11/2026 Spot Bond					0.00000	101.32950				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.89000	107.54969	4.89000	107.44559				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.60000	69.76446	4.60000	112.91052				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	159.41758				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	158.33370				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.40500	2.40500	2.40500	323.23851				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.64000	7.64000	7.64000	103.08444				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.14000	104.67092	9.14000	104.59428				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.15000	101.51853	9.15000	101.44329				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.01000	101.24805	10.01000	101.16703				0.00	0	21,313,50
Total FRX26 SPOT										0.00	0	21,313,50
Total For FRX26										0.00	0	21,313,50
FRX27 On 07/03/2027 Spot Bond			10.02000	104.47047	10.02000	104.38724				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.91000	100.90604	9.91000	100.82520				0.00	0	
Total FRX28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.93000	98.76467	10.93000	98.67761				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.42000	93.69929	11.42000	93.61309				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			11.40000	98.21938	11.40000	98.13017				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.27500	69.69790	12.27500	69.62987				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.29716				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.07328				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.03031				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.05950				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.06808				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.02922				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.03086				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.03166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.47637				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.99928				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.06486				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.20581				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.00425				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.03882				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.38336				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.00000	116.60193	4.00000	116.49791				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.09750				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.97900	105.21627	7.97900	105.14882				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.26955				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT21 On 03/04/2024 Spot Bond			8.41000	105.11430	8.41000	105.04335				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.08040				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.98548				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.96570				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.72039				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.43947				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.42853				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.74829				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.20276				0.00	0	5,000,000.00
Total GRT30 SPOT										0.00	0	5,000,000.00
Total For GRT30										0.00	0	5,000,000.00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.90389				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.16744				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	99.26086				0.00	0	
Total GRT33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.02322				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.48501				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.38917				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.82878				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	101.10020				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.31650				0.00	3,600,000,000	5,000,000,000
Total GRT41 SPOT										0.00	3,600,000,000	5,000,000,000
Total For GRT41										0.00	3,600,000,000	5,000,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	101.53861				0.00	0	5,000,000,000
Total GRT42 SPOT										0.00	0	5,000,000,000
Total For GRT42										0.00	0	5,000,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	101.42174				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.64896				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.31240				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.69291				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.72371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.02427				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.44074				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.74257				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.07846				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.55989				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.37353				0.00	0	1,150,000,00
Total H12T4 SPOT										0.00	0	1,150,000,00
Total For H12T4										0.00	0	1,150,000,00
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.88590				0.00	0	110,000,00
Total HC5T5 SPOT										0.00	0	110,000,00
Total For HC5T5										0.00	0	110,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	100.32960				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.30082				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.81487				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.73351				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	100.39027				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.38437				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.41106				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.21500	324.29471	2.21500	324.05203				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.39500	2.39500	2.39500	332.38187				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.59000	97.86348	11.59000	97.77215				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.89500	79.22365	4.89500	108.69849				0.00	0	5,000,000,00
Total HWAY33 SPOT										0.00	0	5,000,000,00
Total For HWAY33										0.00	0	5,000,000,00
HWAY3 On 31/07/2034 Spot Bond			12.53000	79.75118	12.53000	79.67089				0.00	0	4,083,100,50
Total HWAY34 SPOT										0.00	0	4,083,100,50
Total For HWAY34										0.00	0	4,083,100,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.13183	100.00000	9.07066				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.56000	78.89581	12.56000	78.81621				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.12887	100.00000	9.06773				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF12 On 29/07/2022 Spot Bond					0.00000	99.90397				0.00	0	
Total HWF12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.91115			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.34000	162.21097	2.45000	161.65204		251,801,517,240,000.00	107,607,486,000	640,128,745,70	
Total I2025 SPOT								51,801,517,240,000.00	107,607,486,000	640,128,745,70	
Total For I2025								51,801,517,240,000.00	107,607,486,000	640,128,745,70	
I2029 On 31/03/2029 Spot Bond			3.50000	119.05593	3.53000	118.73531		27,671,902,300,000.00	7,906,257,800	236,099,755,00	
Total I2029 SPOT								27,671,902,300,000.00	7,906,257,800	236,099,755,00	
Total For I2029								27,671,902,300,000.00	7,906,257,800	236,099,755,00	
I2033 On 28/02/2033 Spot Bond			4.20000	113.00936	4.24500	112.43809		296,691,308,360,000.00	308,736,025,800	475,414,218,20	
Total I2033 SPOT								296,691,308,360,000.00	308,736,025,800	475,414,218,20	
Total For I2033								296,691,308,360,000.00	308,736,025,800	475,414,218,20	
I2038 On 31/01/2038 Spot Bond			4.22500	127.05082	4.29000	125.90521		268,731,628,620,000.00	63,605,119,200	563,215,208,00	
Total I2038 SPOT								268,731,628,620,000.00	63,605,119,200	563,215,208,00	
Total For I2038								268,731,628,620,000.00	63,605,119,200	563,215,208,00	
I2046 On 31/03/2046 Spot Bond			4.29000	114.63049	4.29000	114.52555		3,716,366,940,000.00	866,286,000	435,799,109,80	
Total I2046 SPOT								3,716,366,940,000.00	866,286,000	435,799,109,80	
Total For I2046								3,716,366,940,000.00	866,286,000	435,799,109,80	
I2050 On 31/12/2050 Spot Bond			4.25500	116.68514	4.30000	115.62048		287,267,251,638,000.00	67,512,867,600	459,011,549,70	
Total I2050 SPOT								287,267,251,638,000.00	67,512,867,600	459,011,549,70	
Total For I2050								287,267,251,638,000.00	67,512,867,600	459,011,549,70	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.12130			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.16165			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.06500	324.93550	2.06500	324.69631			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.42399			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.20365			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.18504				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.67502				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.17189				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.08236				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.38420				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.79521				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.72246				0.00	40,400,000	10,100,00
Total IBL138 SPOT										0.00	40,400,000	10,100,00
Total For IBL138										0.00	40,400,000	10,100,00
IBL141 On 20/02/2023 Spot Bond					0.00000	101.03804				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.58081				0.00	41,200,000	10,300,00
Total IBL145 SPOT										0.00	41,200,000	10,300,00
Total For IBL145										0.00	41,200,000	10,300,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.34657				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.90484				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.93639				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	100.94424				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01483				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.30868				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.35473				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.67592				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.15574				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.16010				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.24559				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.09493				0.00	0	
Total IBL168 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.14656				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.01096				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.95608				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.18735				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.68007				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.70004				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.24556				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.03848				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.43665				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.24979				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.23703				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.81613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.83993				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.07613				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.83863				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.80397				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.68821				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.76928				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.82761				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.81041				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.02791				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.92897				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.92897				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL213 On 22/08/2022 Spot Bond					0.00000	100.92897				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.92897				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.68106				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.58604				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.53174				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.36832				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.40820				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.43196				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.17796				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	101.51257				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.29423				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	101.48668				0.00	0	
Total IBL224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.97586				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.75767				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.67661				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.80365				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.71804				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.73898				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.56143				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	100.67207				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.41815				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.43378				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.49114				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.20487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.37864				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.13413				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.07789				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.70000	97.42202	11.70000	94.20539				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.52000	106.95457	8.52000	106.88064				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.89000	102.63449	6.89000	102.57772				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.19553				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.44000	99.78125	10.44000	99.69851				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.91000	99.02817	11.91000	98.81341				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.02000	100.70055	11.02000	100.61204				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.54670				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.52398				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.12641				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.22843				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.36938				0.00	100,000,000	50,000,000
Total IDCG19 SPOT										0.00	100,000,000	50,000,000
Total For IDCG19										0.00	100,000,000	50,000,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.62649				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.02802				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.32345				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.65363				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.75000	98.91360	9.75000	98.83644				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.12186				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.68374				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.17689				0.00	0	
Total INLV06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.83785				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.08070				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.00266				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.10957				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.56470				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.48337				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.54044				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.29393				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.12939				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.22517				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.24506				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.78477				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 IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.23685				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.39371				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.69841				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.99000				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.30630				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.93000	200.93989	4.93000	200.74564				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.92354				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.83000	201.97123	4.83000	201.77761				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.32065				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.39619				0.00	0	160,000,000
Total IVC140 SPOT										0.00	0	160,000,000
Total For IVC140										0.00	0	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond					0.00000	101.09390				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.19782				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.81455				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.00861				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.04688				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.83617				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.22420				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.12010				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.65927	7.40000	100.59987				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.24588				0.00	0	
Total IVC188 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC188									0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.29699			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.88129	7.23000	99.82205			0.00	0	
Total IVC194 SPOT									0.00	0	
Total For IVC194									0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.41066			0.00	0	
Total IVC198 SPOT									0.00	0	
Total For IVC198									0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.94753	7.45000	102.88501			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.89654			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	102.92398	7.39000	102.86196			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.14703			0.00	0	530,000,00
Total IVC203 SPOT									0.00	0	530,000,00
Total For IVC203									0.00	0	530,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	101.01474			0.00	0	
Total IVC204 SPOT									0.00	0	
Total For IVC204									0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.88060			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	100.85874			0.00	0	
Total IVC206 SPOT									0.00	0	
Total For IVC206									0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.79812			0.00	0	
Total IVC208 SPOT									0.00	0	
Total For IVC208									0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.53745			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.89662				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.75000	7.75000	7.75000	102.29608				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.45000	8.45000	8.45000	101.08719				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.93199				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.89561				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.98205				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.14837	8.45000	102.07910				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	98.54583	7.20000	100.80318				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.25600				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.45000	5.45000	5.45000	5.45000				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	99.76167				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ099 On 01/09/2022 Spot Bond			5.55000	5.55000	5.55000	99.33541				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.65000	5.65000	5.65000	98.82212				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ102 On 26/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.89559				0.00	0	
Total IVZ102 SPOT										0.00	0	
Total For IVZ102										0.00	0	
IVZ103 On 28/07/2022 Spot Bond			5.45000	5.45000	5.45000	99.86580				0.00	0	
Total IVZ103 SPOT										0.00	0	
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	100.70217				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.27091				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.01307				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.61312				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.01716				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.31606				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.89342				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.67506				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.67705				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.20702				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.81748				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.18263				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.18897				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.21720				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.50000	115.01567	10.50000	114.91976				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.31000	103.42812	8.31000	103.35865				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.64216				0.00	0	400,000,00
Total LGL07 SPOT										0.00	0	400,000,00
Total For LGL07										0.00	0	400,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.55972				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.43016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.34514				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.91545				0.00	6,753,900,000	1,559,100,000
Total LGL11 SPOT										0.00	6,753,900,000	1,559,100,000
Total For LGL11										0.00	6,753,900,000	1,559,100,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.06336				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.06501				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.98682				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.11956				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.14531				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.44673				0.00	120,000,000	60,000,000
Total MBF065 SPOT										0.00	120,000,000	60,000,000
Total For MBF065										0.00	120,000,000	60,000,000
MBF06 On 17/11/2023 Spot Bond					0.00000	101.07963				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.12721				0.00	0	180,000,000
Total MBF070 SPOT										0.00	0	180,000,000
Total For MBF070										0.00	0	180,000,000
MBF07 On 17/09/2024 Spot Bond					0.00000	100.65352				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 31/05/2025 Spot Bond					0.00000	100.81639				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.44550				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	101.00833				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.92052				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.83973				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.36880				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.86584				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	101.02494				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.90841				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.40079				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.75000	9.75000	9.75000	108.99583				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			7.82900	105.02452	7.82900	104.95724				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MMIG05									0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.39668			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.53382			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.71287			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.40000	97.29536	10.40000	97.21455			0.00	0	300,00
Total MML02 SPOT									0.00	0	300,00
Total For MML02									0.00	0	300,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.14815			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.65000	89.05846	10.65000	91.22664			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.02104			0.00	0	
Total MML05 SPOT									0.00	0	
Total For MML05									0.00	0	
MML06 On 25/05/2029 Spot Bond			11.27000	95.73365	11.27000	95.64812			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.44242			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.15400			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.53606			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.29005			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.05901				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.86650				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.97878				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.42646				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.84617				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.83572				0.00	1,000,000,000	500,000,00
Total MTN21 SPOT										0.00	1,000,000,000	500,000,00
Total For MTN21										0.00	1,000,000,000	500,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	99.96134				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.34500	93.92924	10.34500	93.85077				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.85469				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.26776				0.00	0	50,000,00
Total MTN25 SPOT										0.00	0	50,000,00
Total For MTN25										0.00	0	50,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	101.87455				0.00	400,000,000	200,000,00
Total MTN26 SPOT										0.00	400,000,000	200,000,00
Total For MTN26										0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	102.18273				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.15464				0.00	0	1,000,000,00
Total MTN28 SPOT										0.00	0	1,000,000,00
Total For MTN28										0.00	0	1,000,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.19262				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.56756				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.10696				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.17232				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.17222				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.15587				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.06729				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.53568				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.66306				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.77113				0.00	0	
Total N7D25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.87036				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.04000	101.51378	8.04000	101.44843				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.40000	101.39952	8.40000	101.33039				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.28000	97.36797	11.28000	97.27945				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.66670				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.33065				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.01718				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.01332				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.31677				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.63188				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.96500	106.04688	7.96500	105.97939				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.20000	104.77567	9.20000	104.69760				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.93500	102.57129	9.93500	102.48980				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.93500	102.83591	9.93500	102.75421				0.00	0	100,00
Total NBK20A SPOT										0.00	0	100,00
Total For NBK20A										0.00	0	100,00
NBK21 On 21/07/2027 Spot Bond			10.19000	101.80089	10.19000	101.71844				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.30000	102.63338	7.30000	102.57324				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.87800	107.01512	8.87800	106.93936				0.00	0	100,00
Total NBK23A SPOT										0.00	0	100,00
Total For NBK23A										0.00	0	100,00
NBK24 On 19/11/2027 Spot Bond			9.92000	106.07785	9.92000	105.99416				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			7.72000	7.72000	7.72000	106.16621				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.24640				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	59.56242	100.00000	59.16996				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.12709				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.81500	106.41546	9.81500	106.33238				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/On 02/08/2023 Spot Bond			7.35300	107.35090	7.35300	107.28667				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			9.32000	108.95164	9.32000	108.86942				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			7.99000	106.43357	7.99000	106.36449				0.00	0	200,00
Total NBK30A SPOT										0.00	0	200,00
Total For NBK30A										0.00	0	200,00
NBK31/On 09/11/2023 Spot Bond			7.80000	103.88824	7.80000	103.82346				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.71037				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.05834				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.58302				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			12.07500	12.07500	12.07500	77.21288				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.01420				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.26901				0.00	8,000,000,000	2,000,000,000
Total NBK43B SPOT										0.00	8,000,000,000	2,000,000,000
Total For NBK43B										0.00	8,000,000,000	2,000,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.42794				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.76894				0.00	0	
Total NBK46B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.17563				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.42486				0.00	2,200,000,000	1,100,000,000
Total NBK49B SPOT										0.00	2,200,000,000	1,100,000,000
Total For NBK49B										0.00	2,200,000,000	1,100,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.92424				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.53554				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.67096				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.55025				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.22250				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.50903				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.36343				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.68851				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.11332				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.03967				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.36856				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.15083				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.60878				0.00	0	50,000,00
Total NBKB64 SPOT										0.00	0	50,000,00
Total For NBKB64										0.00	0	50,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59386				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.24500	102.78605	11.24500	102.69442				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58952				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.90000	102.98444	10.90000	102.89538				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59386				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60062				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60928				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.72058				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.72058				0.00	0	50,000,00
Total NDAL03 SPOT										0.00	0	50,000,00
Total For NDAL03										0.00	0	50,000,00
NGL01: On 01/07/2025 Spot Bond					0.00000	101.19125				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.76721				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.63578				0.00	200,000,000	100,000,00
Total NGL05 SPOT										0.00	200,000,000	100,000,00
Total For NGL05										0.00	200,000,000	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.01353				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.25384				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.54787				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.59146				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.46892				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.55033				0.00	0	40,400,00
Total NGLT1B SPOT										0.00	0	40,400,00
Total For NGLT1B										0.00	0	40,400,00
NGT10: On 25/03/2024 Spot Bond					0.00000	103.63310				0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	130,000,00
Total For NGT103										0.00	0	130,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.78195				0.00	0	3,000,400,00
Total NGT104 SPOT										0.00	0	3,000,400,00
Total For NGT104										0.00	0	3,000,400,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.30779				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	106.16916				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.67519				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.96160				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.78478				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.59763				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	99.89547				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.23900				0.00	0	4,010,000,00
Total NGT1G SPOT										0.00	0	4,010,000,00
Total For NGT1G										0.00	0	4,010,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.86147				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.47345				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	103.34700				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.35224				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.16748				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.18961				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	221.69257				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	214.53779				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	158.70045				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	112.57266				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.04000	5.04000	5.04000	114.70900				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.31000	3.31000	3.31000	159.92907				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	262.39104	3.45000	262.16854				0.00	0	
Total NILB12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	159.06821				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.28500	3.28500	3.28500	218.52211				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.43000	217.06824	3.43000	216.88454				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.06000	90.85237	5.06000	116.26424				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.02539				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.61866				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.21820				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.81742				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.58847				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.01109				0.00	40,400,000	10,100,00
Total NN023 SPOT										0.00	40,400,000	10,100,00
Total For NN023										0.00	40,400,000	10,100,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.94112				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.10807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.48254				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.07345				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	121.75370				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.30714				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.12322				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.17028				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.90526				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.39640				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.69163				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.85199				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.71124				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	125.96370				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.84730				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.34640				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	93.78080				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.74298				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.45848				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.81466				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.30849				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.15837				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.01782				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.61026				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.69433				0.00	0	
Total NN106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.61026				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.16792				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.21077				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.02355				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.35512				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.61010				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	90.74610				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	120.29000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	112.36000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	122.60000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	121.71000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	118.75327				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.14738				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	87.88866				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.14738				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	88.01416				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	88.71349				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	99.66430				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.07381				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	99.82542				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.68013				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08' On 19/09/2022 Spot Bond					0.00000	100.54153				0.00	0	
Total NNF083 SPOT										0.00	0	
Total For NNF083										0.00	0	
NNF08' On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NQ1A1' On 22/05/2052 Spot Bond					0.00000	127.08650				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2' On 22/05/2052 Spot Bond					0.00000	87.65362				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2' On 22/05/2054 Spot Bond					0.00000	101.08185				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.09894				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	101.02658				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.87199				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	110.25146				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	101.16433				0.00	0	
Total NQ1B20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.10786				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.94525				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.14096				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.96966				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			8.40000	103.78431	8.40000	103.71429				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.49500	206.63348	2.49500	206.47421				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			12.01000	102.84891	12.01000	102.75064				0.00	0	440,380,10
Total NRA028 SPOT										0.00	0	440,380,10
Total For NRA028										0.00	0	440,380,10
NRA02: On 30/11/2028 Spot Bond			100.00000	14.34688	100.00000	14.25184				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	101.67187				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.55935				0.00	0	50,000,00
Total NTC26 SPOT										0.00	0	50,000,00
Total For NTC26										0.00	0	50,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.65723				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.66454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.53477				0.00	0	19,000,000,0€
Total NTC32 SPOT										0.00	0	19,000,000,0€
Total For NTC32										0.00	0	19,000,000,0€
NTC33 On 28/01/2027 Spot Bond					0.00000	99.89705				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.06327				0.00	250,000,000	750,000,0€
Total NTC34 SPOT										0.00	250,000,000	750,000,0€
Total For NTC34										0.00	250,000,000	750,000,0€
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.65605				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.49927				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.20000	107.83288	9.20000	107.75384				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			7.98500	104.28646	7.98500	104.21882				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.57500	108.79114	9.57500	108.70823				0.00	0	790,000,0€
Total OML10 SPOT										0.00	0	790,000,0€
Total For OML10										0.00	0	790,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	101.32052				0.00	400,000,000	200,000,0€
Total OML11 SPOT										0.00	400,000,000	200,000,0€
Total For OML11										0.00	400,000,000	200,000,0€
OML12 On 12/11/2025 Spot Bond					0.00000	104.22920				0.00	300,000,000	150,000,0€
Total OML12 SPOT										0.00	300,000,000	150,000,0€
Total For OML12										0.00	300,000,000	150,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML13 On 23/09/2026 Spot Bond					0.00000	100.85064				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.49971				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.11204				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.65862				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.91799				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.92845				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.01256				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.27196				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.99175				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.37500	104.94377	9.50000	104.41139			235,972,683,750,000.00	1,305,170,419,600	274,417,805,000	
Total R186 SPOT									15,972,683,750,000.00	305,170,419,600	274,417,805,000	
Total For R186									15,972,683,750,000.00	305,170,419,600	274,417,805,000	
R197 On 07/12/2023 Spot Bond			0.81500	330.34473	0.99500	329.34418			47,191,908,330,000.00	57,904,182,000	184,145,300,000	
Total R197 SPOT									17,191,908,330,000.00	57,904,182,000	184,145,300,000	
Total For R197									17,191,908,330,000.00	57,904,182,000	184,145,300,000	
R202 On 07/12/2033 Spot Bond			4.22000	244.37409	4.28000	242.81035			25,238,699,590,000.00	5,980,734,500	181,363,053,200	
Total R202 SPOT									15,238,699,590,000.00	5,980,734,500	181,363,053,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R202									15,238,699,590,000.00	5,980,734,500	181,363,053,20
R2023 On 28/02/2023 Spot Bond			6.75000	103.66443	6.80000	103.57878			532,984,050,000,000.00	78,960,600,000	293,392,697,90
Total R2023 SPOT									12,984,050,000,000.00	78,960,600,000	293,392,697,90
Total For R2023									12,984,050,000,000.00	78,960,600,000	293,392,697,90
R2030 On 31/01/2030 Spot Bond			10.92000	85.15589	11.09000	84.31166			208,076,117,872,000.00	1,301,105,871,600	1,262,623,745,40
Total R2030 SPOT									18,076,117,872,000.00	301,105,871,600	262,623,745,40
Total For R2030									18,076,117,872,000.00	301,105,871,600	262,623,745,40
R2032 On 31/03/2032 Spot Bond			11.36000	84.60298	11.52000	83.72142			634,291,758,304,000.00	1,904,427,091,400	1,762,235,098,80
Total R2032 SPOT									14,291,758,304,000.00	904,427,091,400	762,235,098,80
Total For R2032									14,291,758,304,000.00	904,427,091,400	762,235,098,80
R2035 On 28/02/2035 Spot Bond			11.65000	85.42369	11.78500	84.58680			363,055,008,365,000.00	1,318,717,168,100	1,247,076,858,80
Total R2035 SPOT									13,055,008,365,000.00	318,717,168,100	247,076,858,80
Total For R2035									13,055,008,365,000.00	318,717,168,100	247,076,858,80
R2037 On 31/01/2037 Spot Bond			11.79000	77.24840	11.92000	76.44181			449,083,724,250,000.00	546,996,075,000	1,444,487,706,90
Total R2037 SPOT									19,083,724,250,000.00	546,996,075,000	444,487,706,90
Total For R2037									19,083,724,250,000.00	546,996,075,000	444,487,706,90
R2040 On 31/01/2040 Spot Bond			11.85000	79.00606	11.96500	78.23580			749,799,630,500,000.00	653,991,530,000	1,502,593,185,30
Total R2040 SPOT									19,799,630,500,000.00	653,991,530,000	502,593,185,30
Total For R2040									19,799,630,500,000.00	653,991,530,000	502,593,185,30
R2044 On 31/01/2044 Spot Bond			11.83500	75.98856	11.93500	75.30374			461,069,670,863,000.00	630,424,137,800	1,349,556,468,90
Total R2044 SPOT									11,069,670,863,000.00	630,424,137,800	349,556,468,90
Total For R2044									11,069,670,863,000.00	630,424,137,800	349,556,468,90
R2048 On 28/02/2048 Spot Bond			11.79500	79.03210	11.89500	78.33405			807,342,412,762,000.00	2,103,208,343,600	1,141,334,809,50
Total R2048 SPOT									17,342,412,762,000.00	103,208,343,600	141,334,809,50
Total For R2048									17,342,412,762,000.00	103,208,343,600	141,334,809,50
R209 On 31/03/2036 Spot Bond			11.63000	65.55074	11.76000	64.85591			150,455,577,786,000.00	356,874,942,200	838,836,732,00
Total R209 SPOT									10,455,577,786,000.00	356,874,942,200	338,836,732,00
Total For R209									10,455,577,786,000.00	356,874,942,200	338,836,732,00
R210 On 31/03/2028 Spot Bond			2.87000	223.46689	2.93000	222.59150			346,989,912,108,000.00	120,902,408,400	308,163,626,00
Total R210 SPOT									16,989,912,108,000.00	120,902,408,400	308,163,626,00
Total For R210									16,989,912,108,000.00	120,902,408,400	308,163,626,00
R213 On 28/02/2031 Spot Bond			11.23500	79.80908	11.41000	78.94152			561,716,278,925,000.00	940,072,655,000	1,360,717,166,30
Total R213 SPOT									11,716,278,925,000.00	940,072,655,000	360,717,166,30
Total For R213									11,716,278,925,000.00	940,072,655,000	360,717,166,30
R214 On 28/02/2041 Spot Bond			11.76000	63.19274	11.87000	62.57935			550,788,692,704,000.00	216,903,800,400	904,548,042,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R214 SPOT									50,788,692,704,000.00	216,903,800,400	304,548,042,700
Total For R214									50,788,692,704,000.00	216,903,800,400	304,548,042,700
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.17052			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.92546			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.99828			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.88876			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.24876			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.59741			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.54034			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.41336			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.02977			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.35040			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.15102			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2' On 26/07/2024 Spot Bond					0.00000	100.90000				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13' On 13/05/2026 Spot Bond					0.00000	101.80433				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14' On 17/09/2022 Spot Bond					0.00000	100.65097				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15' On 31/01/2028 Spot Bond					0.00000	97.28536				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16' On 07/12/2022 Spot Bond					0.00000	101.26156				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30' On 17/11/2023 Spot Bond					0.00000	101.91344				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40' On 29/01/2024 Spot Bond					0.00000	102.27030				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50' On 05/12/2022 Spot Bond					0.00000	101.22921				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60' On 09/08/2024 Spot Bond					0.00000	100.02317				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70' On 17/04/2023 Spot Bond					0.00000	100.12675				0.00	0	80,000,0€
Total RED704 SPOT										0.00	0	80,000,0€
Total For RED704										0.00	0	80,000,0€
RED70' On 17/04/2023 Spot Bond					0.00000	100.38325				0.00	0	330,000,0€
Total RED705 SPOT										0.00	0	330,000,0€
Total For RED705										0.00	0	330,000,0€
RES40' On 13/10/2022 Spot Bond					0.00000	100.17819				0.00	0	
Total RES40 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.94991				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.80015				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.59154				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.28180				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.58657				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.55203				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.58494				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.62389				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.71898				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	100.79022				0.00	15,000,000,000	13,390,000,000
Total RN2027 SPOT										0.00	15,000,000,000	13,390,000,000
Total For RN2027										0.00	15,000,000,000	13,390,000,000
RW23 On 10/12/2023 Spot Bond			8.58000	102.33495	8.58000	102.26450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.22500	92.63481	12.22500	92.54476				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.71000	90.07845	12.71000	89.98752				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.91483				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.77000	92.00478	11.77000	91.91857				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	101.44632				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.53810				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.89000	102.40785	9.89000	102.32729				0.00	0	300,00
Total SBS20 SPOT										0.00	0	300,00
Total For SBS20										0.00	0	300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.02103				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.59000	106.54435	8.59000	106.47011				0.00	0	160,000,00
Total SBS27 SPOT										0.00	0	160,000,00
Total For SBS27										0.00	0	160,000,00
SBS3 On 25/05/2026 Spot Bond			9.92000	95.96038	9.92000	95.88467				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS31 On 12/06/2027 Spot Bond			10.11500	99.88069	10.11500	99.79994				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.23500	105.14288	9.23500	105.06552				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.38500	99.25530	9.38500	99.17989				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.11500	92.86440	11.11500	92.78119				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.18000	103.07035	6.18000	103.01898				0.00	0	450,000,00
Total SBS41 SPOT										0.00	0	450,000,00
Total For SBS41										0.00	0	450,000,00
SBS42 On 12/11/2025 Spot Bond			9.66000	104.82266	9.66000	104.74208				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.35000	104.02375	10.35000	103.93821				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.02500	106.64798	7.02500	106.58697				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.72719				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.80500	8.80500	8.80500	101.11884				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.96495				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.46824				0.00	0	
Total SBS53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.64394				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.66585				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.43430				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.09204				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.52452				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.44729				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.46775				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.49170				0.00	200,000,000	4,490,000,00
Total SBS67 SPOT										0.00	200,000,000	4,490,000,00
Total For SBS67										0.00	200,000,000	4,490,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.08325				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.89751				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.13711				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.01028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.64421				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	99.93607				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	99.93353				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	99.93026				0.00	100,000,000	50,000,00
Total SBS76 SPOT										0.00	100,000,000	50,000,00
Total For SBS76										0.00	100,000,000	50,000,00
SBSI11 On 07/12/2023 Spot Bond			2.11500	324.72172	2.11500	324.48136				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	223.29921				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.76656				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.47602				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.40699				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	104.06562				0.00	0	400,00
Total SBT103 SPOT										0.00	0	400,00
Total For SBT103										0.00	0	400,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.19887				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.07761				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	100.44531				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	100.23710				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.51652				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.12229				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.17000	104.26176	8.17000	104.19335				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.68616				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.07163				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.36285				0.00	649,200,000	312,300,000
Total SBT207 SPOT										0.00	649,200,000	312,300,000
Total For SBT207										0.00	649,200,000	312,300,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.07143				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.60199				0.00	0	
Total SBT209 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.28483				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.48043				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.45000	94.73858	10.45000	94.65864				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.12155				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.08571				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.15811				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.14895				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.22207				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.13075				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.22207				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.20377				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.33169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.16731				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.25862				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.24945				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.49500	105.54337	8.49500	105.47142				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.98668				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.23349				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.11275				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.06942				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.27684				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.99093				0.00	0	40,000,00
Total SPDA14 SPOT										0.00	0	40,000,00
Total For SPDA14										0.00	0	40,000,00
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.01054				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG00 On 27/09/2023 Spot Bond					0.00000	100.49146				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.42842				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.08962				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.27458				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.75412				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.88817				0.00	2,500,000,000	2,500,000,000
Total SPG010 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SPG010										0.00	2,500,000,000	2,500,000,000
SPG01 On 12/07/2025 Spot Bond					0.00000	100.17411				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.16809				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.19984				0.00	200,000,000	100,000,000
Total SSA07 SPOT										0.00	200,000,000	100,000,000
Total For SSA07										0.00	200,000,000	100,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.40245				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.37500	3.37500	3.37500	158.04490				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.47500	104.58124	9.47500	104.50191				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.90000	81.36328	10.90000	81.29291			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.19755			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.17167			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.20000	104.54684	8.20000	104.47799			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.19000	112.72493	5.19000	112.61309			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.20163			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.79430			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.68675			0.00	0	
Total SSN047 SPOT									0.00	0	
Total For SSN047									0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.02500	2.02500	2.02500	324.86841		584,415,000,000.00	288,600,000	288,600,000	
Total SSN050 SPOT								584,415,000,000.00	288,600,000	288,600,000	
Total For SSN050								584,415,000,000.00	288,600,000	288,600,000	
SSN05 On 26/10/2022 Spot Bond					0.00000	99.92978			0.00	0	
Total SSN054 SPOT									0.00	0	
Total For SSN054									0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	101.33509			0.00	0	
Total SSN055 SPOT									0.00	0	
Total For SSN055									0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.28031				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.25000	3.25000	3.25000	158.52659				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.19000	5.19000	5.19000	112.61309				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	112.77907				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.11000	4.11000	4.11000	209.39035				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.98045				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.96458				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.68127				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.66722				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	101.53416				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.38843				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	100.58769				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.17490				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.05748				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.75869				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.33659				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.15500	5.15500	5.15500	224.20903				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.62890				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.73353				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.83263				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.04527				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.84091				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.75500	85.45647	11.75500	85.37561				0.00	0	
Total SSN100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.66804				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.26000	207.96740	4.26000	207.77752				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.33500	220.81664	5.33500	220.59603				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.15046				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.49737				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	100.62664				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.79351				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.18281				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.03822				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.87594				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.78925				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.38143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	101.78676				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.81737				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.93529				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 08/06/2023 Spot Bond					0.00000	100.69579				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN161 On 09/09/2022 Spot Bond					0.00000	100.66503				0.00	0	
Total SSN162 SPOT										0.00	0	
Total For SSN162										0.00	0	
SSN162 On 12/09/2022 Spot Bond					0.00000	100.67890				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN163 On 12/12/2022 Spot Bond					0.00000	100.65934				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN164 On 13/09/2022 Spot Bond					0.00000	100.63757				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN165 On 13/09/2022 Spot Bond					0.00000	100.63041				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN166 On 13/09/2022 Spot Bond					0.00000	100.63757				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN167 On 13/09/2022 Spot Bond					0.00000	100.63223				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN169 On 15/09/2022 Spot Bond					0.00000	100.60568				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN170 On 19/09/2022 Spot Bond					0.00000	100.54153				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN171 On 26/09/2022 Spot Bond					0.00000	100.47753				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN172 On 03/10/2022 Spot Bond					0.00000	100.36534				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.16001				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.24404				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.99000	100.18325	9.99000	100.10323				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.91895				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.95146				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.99254				0.00	0	30,000,00
Total T17A12 SPOT										0.00	0	30,000,00
Total For T17A12										0.00	0	30,000,00
T17A13 On 21/02/2024 Spot Bond					0.00000	101.00562				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.03321				0.00	0	
Total T17A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.01687				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.03321				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.05910	7.21000	102.99863				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.27489	7.72000	103.21007				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.26196				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.42080				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.33772				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.52865				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.09979				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.22204				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.82979				0.00	0	1,290,000,00
Total TFS159 SPOT										0.00	0	1,290,000,00
Total For TFS159										0.00	0	1,290,000,00
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.36156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.09638				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.49070				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.04245				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.15957				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.27189				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.40810				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.70293				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.86285				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.02593				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.10418				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A On 21/11/2022 Spot Bond					0.00000	101.06387				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	101.57597				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.03437				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.02692				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.10213				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.15469				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.15642				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.17895				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.25444				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.13973				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.89817				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.65379				0.00	0	
Total TH15D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.48755				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.02435				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.03346				0.00	400,000,000	200,000,000
Total TH16A2 SPOT										0.00	400,000,000	200,000,000
Total For TH16A2										0.00	400,000,000	200,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	103.60051	8.49000	103.52915				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.08141				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04163				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.02187				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.03673				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.44518	5.76000	102.39698				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07270				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.31992				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.13481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.12337				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.20181				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.18057				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.47447				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.61311				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.53157				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.10670				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.08221				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.07404				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.16547				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.12793				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	101.12303				0.00	200,000,000	100,000,000
Total TH17C3 SPOT										0.00	200,000,000	100,000,000
Total For TH17C3										0.00	200,000,000	100,000,000
TH17D: On 21/02/2026 Spot Bond					0.00000	101.46559				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.40528				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.36778				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.91896				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	100.94353				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.79654				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.60000	103.61387	7.60000	103.54975				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.52000	105.69200	8.52000	105.62014				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.77710				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.35167				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.97000	100.68048	9.97000	100.60021				0.00	0	
Total TL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.28517				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.35839				0.00	1,000,000,000	1,000,000,00
Total TL30 SPOT										0.00	1,000,000,000	1,000,000,00
Total For TL30										0.00	1,000,000,000	1,000,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.45275				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.47176				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.70000	104.81725	8.70000	104.74451				0.00	0	1,190,966,10
Total TN23 SPOT										0.00	0	1,190,966,10
Total For TN23										0.00	0	1,190,966,10
TN23/R On 06/11/2023 Spot Bond			100.00000	44.40686	100.00000	44.11427				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.35000	101.89228	10.35000	101.80711				0.00	0	1,674,237,30
Total TN25 SPOT										0.00	0	1,674,237,30
Total For TN25										0.00	0	1,674,237,30
TN25/R On 19/08/2025 Spot Bond			100.00000	20.98629	100.00000	20.84573				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.60000	91.23371	11.60000	91.14988				0.00	0	18,587,889,20
Total TN27 SPOT										0.00	0	18,587,889,20
Total For TN27										0.00	0	18,587,889,20
TN27/R On 14/11/2027 Spot Bond			100.00000	11.66456	100.00000	11.58771				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			12.02000	96.93473	12.02000	96.84326				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.69000	92.05928	12.69000	91.96648				0.00	0	900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.87958	8.00000	117.80381				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.99200	95.57292	12.99200	95.47567				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.23000	86.17481	13.23000	86.08436				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.10854	10.75000	103.02008				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	101.36205				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.46062				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.57500	100.95486	5.57500	102.48156				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.54869				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.54435				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.55373				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.56672				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3` On 20/06/2026 Spot Bond			7.61000	101.74670	7.61000	100.65515				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM` On 20/12/2022 Spot Bond					0.00000	100.48970				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	100.88885				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A` On 14/11/2022 Spot Bond			7.91000	102.03835	7.91000	101.97362				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A` On 14/11/2022 Spot Bond					0.00000	101.10666				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.38663				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B` On 14/11/2022 Spot Bond					0.00000	101.13897				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.17069				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			8.20000	104.18576	8.20000	104.11716				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A` On 13/04/2024 Spot Bond					0.00000	100.17069				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A` On 13/04/2024 Spot Bond			8.62000	102.40345	8.62000	102.33264				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B` On 13/04/2024 Spot Bond					0.00000	98.47450				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.70348				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.61519				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.58923				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.75773				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.75773				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	99.21730				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	96.74716				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	96.57475				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	95.99195				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A1: On 31/01/2025 Spot Bond					0.00000	101.93243				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B1: On 31/01/2025 Spot Bond					0.00000	101.82983				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1: On 31/01/2025 Spot Bond					0.00000	102.53484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	101.21990				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.88488				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.85538				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.82727				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.72654				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.65120				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	100.22225				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.16777				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.82000	102.74145	11.82000	102.64531				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.08504				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.20380				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.11246				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.23121				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.25861				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.30246				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.49602				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.53252				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.40533				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.52877				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.07044				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.11867				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.98391				0.00	0	100,000,00
Total VKE17 SPOT										0.00	0	100,000,00
Total For VKE17										0.00	0	100,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.26170				0.00	0	
Total VKE18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.67622				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.32e+017	2,231,576,702,000	181,193,543,000
Total for SPOT :										1.32e+017	231,576,702,000	181,193,543,000
Total Futures										1.32e+017	231,576,881,308	181,195,274,560
Total Options										3 382 480.00	2,400	154,650
Grand Total:										1.32e+017	231,576,883,708	181,195,429,250