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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			11.95981	75.98309	11.98707	75.85034			0.00	0	
ES33	On	03/11/2022	Bond Future			12.16408	73.39937	12.19194	73.26714			0.00	0	
ES33	On	02/02/2023	Bond Future			12.35461	74.71984	12.38321	74.58739			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.53826	72.32671	12.56786	72.19282			0.00	0	
ES33	On	03/08/2023	Bond Future			12.69491	73.83544	12.72541	73.70037			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.31437	74.41819	12.32594	74.35320			0.00	0	
ES42	On	03/11/2022	Bond Future			12.50099	71.33479	12.51258	71.27133			0.00	0	
ES42	On	02/02/2023	Bond Future			12.66906	72.61992	12.68073	72.55742			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.83817	69.71718	12.85013	69.65456			0.00	0	
ES42	On	03/08/2023	Bond Future			12.97933	71.17509	12.99147	71.11268			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			163.18738	163.18738	163.04998	163.04998			97,912,428.00	600	3,76

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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			165.76843	165.76843	165.63455	165.63455			99,461,058.00	600	7,76
I2025	On	02/02/2023	Bond Future			167.04811	167.04811	166.91638	166.91638			0.00	0	1,97
I2025	On	04/05/2023	Bond Future			170.17193	170.17193	170.04002	170.04002			0.00	0	
I2025	On	03/08/2023	Bond Future			171.94558	171.94558	171.81434	171.81434			0.00	0	
Total I2025 Future												197,373,486.00	1,200	13,46
Total For I2025												197,373,486.00	1,200	13,46
I2029	On	04/08/2022	Bond Future			119.55836	119.55836	119.90554	119.90554			0.00	0	1,48
I2029	On	03/11/2022	Bond Future			120.19123	120.19123	120.54807	120.54807			20,913,274.02	174	1,72
I2029	On	02/02/2023	Bond Future			122.35197	122.35197	122.71858	122.71858			0.00	0	7,2
I2029	On	04/05/2023	Bond Future			123.34148	123.34148	123.71666	123.71666			0.00	0	
I2029	On	03/08/2023	Bond Future			125.90557	125.90557	126.29100	126.29100			0.00	0	
Total I2029 Future												20,913,274.02	174	3,94
Total For I2029												20,913,274.02	174	3,94
I2033	On	04/08/2022	Bond Future			113.96865	113.96865	114.01524	114.01524			0.00	0	3,52
I2033	On	03/11/2022	Bond Future			114.43717	114.43717	114.48854	114.48854			0.00	0	1,26
I2033	On	02/02/2023	Bond Future			116.49421	116.49421	116.54965	116.54965			0.00	0	5,96
I2033	On	04/05/2023	Bond Future			117.28849	117.28849	117.34659	117.34659			0.00	0	
I2033	On	03/08/2023	Bond Future			119.72642	119.72642	119.78816	119.78816			0.00	0	
Total I2033 Future												0.00	0	10,78
Total For I2033												0.00	0	10,78
I2038	On	04/08/2022	Bond Future			127.26309	127.26309	127.91425	127.91425			27,997,879.80	220	3,37
I2038	On	03/11/2022	Bond Future			129.27582	129.27582	129.94187	129.94187			28,440,680.40	220	5,19
I2038	On	02/02/2023	Bond Future			129.68724	129.68724	130.36874	130.36874			0.00	0	
I2038	On	04/05/2023	Bond Future			132.11283	132.11283	132.80900	132.80900			0.00	0	
I2038	On	03/08/2023	Bond Future			132.87620	132.87620	133.58942	133.58942			0.00	0	
Total I2038 Future												56,438,560.20	440	8,51
Total For I2038												56,438,560.20	440	8,51
I2046	On	04/08/2022	Bond Future			117.27433	117.27433	116.83008	116.83008			0.00	0	4,88
I2046	On	03/11/2022	Bond Future			117.15229	117.15229	116.70509	116.70509			0.00	0	15,82
I2046	On	02/02/2023	Bond Future			119.25892	119.25892	118.80682	118.80682			0.00	0	
I2046	On	04/05/2023	Bond Future			119.44936	119.44936	118.99056	118.99056			0.00	0	
I2046	On	03/08/2023	Bond Future			121.93398	121.93398	121.46814	121.46814			0.00	0	
Total I2046 Future												0.00	0	20,65
Total For I2046												0.00	0	20,65
I2050	On	04/08/2022	Bond Future			118.63108	118.63108	118.15641	118.15641			0.00	0	1,97
I2050	On	03/11/2022	Bond Future			120.50756	120.50756	120.02944	120.02944			0.00	0	9,72
I2050	On	02/02/2023	Bond Future			120.54971	120.54971	120.06635	120.06635			0.00	0	
I2050	On	04/05/2023	Bond Future			122.80447	122.80447	122.31370	122.31370			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	03/08/2023	Bond Future			123.15501	123.15501	122.65668	122.65668			0.00	0	
Total I2050 Future												0.00	0	11,71
Total For I2050												0.00	0	11,71
R186	On	04/08/2022	Bond Future			9.00478	106.70996	8.95172	106.90451		5.54	0.00	0	40,22
R186	On	03/11/2022	Bond Future			9.19918	108.37144	9.14103	108.57277		5.63	9,753,429.60	90	66,19
R186	On	02/02/2023	Bond Future			9.35838	104.99631	9.29464	105.20426		5.60	0.00	0	
R186	On	04/05/2023	Bond Future			9.51706	106.93787	9.44743	107.15115		5.30	0.00	0	
R186	On	03/08/2023	Bond Future			9.61890	103.83842	9.54228	104.05837		5.17	0.00	0	
Total R186 Future												9,753,429.60	90	106,41
R186	On	04/08/2022	Bond Future	6.96	Call			0.00000	0.00000	0,000	7.35	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Put			3,071.11000	3.07111	3,265,660	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,033.07000	3.03307	3,227,620	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,995.04000	2.99504	3,189,590	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			7,639.12000	7.63912	7,833,670	7.35	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			0.00000	0.00000	0,000	5.36	0.00	0	3,54
R186	On	04/08/2022	Bond Future	7.96	Put			3,720.36000	3.72036	3,914,910	5.36	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			2,986.38000	2.98638	2,791,830	6.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			0.00000	0.00000	0,000	6.52	0.00	0	3,54
R186	On	04/08/2022	Bond Future	8.13	Call			0.00000	0.00000	0,000	5.36	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			437.28000	0.43728	384,890	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,582.39000	2.58239	2,731,330	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			445.96000	0.44596	392,800	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,555.52000	2.55552	2,703,690	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			454.77000	0.45477	400,840	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,528.80000	2.52880	2,676,200	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			869.29000	0.86929	784,510	5.61	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,673.95000	1.67395	1,790,500	5.61	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.23	Call			239.84000	0.23984	207,000	5.57	0.00	0	4,31
R186	On	03/11/2022	Bond Future	8.23	Put			3,458.27000	3.45827	3,626,760	5.57	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			3,712.32000	3.71232	3,872,780	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			507.93000	0.50793	459,920	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			3,685.77000	3.68577	3,845,710	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			493.47000	0.49347	446,500	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			3,739.18000	3.73918	3,900,160	5.38	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			500.55000	0.50055	453,060	5.38	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,081.14000	1.08114	1,005,020	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,996.75000	2.99675	3,133,910	5.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/05/2023	Bond Future	8.84	Call		1,092.71000	1.09271	1,016,050	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,976.95000	2.97695	3,113,570	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,069.98000	1.06998	994,400	5.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		3,016.98000	3.01698	3,154,680	5.04	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call		2,497.52000	2.49752	2,374,980	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put		1,931.15000	1.93115	2,028,560	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call		2,515.15000	2.51515	2,392,160	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put		1,920.24000	1.92024	2,017,200	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call		2,479.93000	2.47993	2,357,840	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put		1,942.11000	1.94211	2,039,970	5.31	0.00	0	
Total R186 Option											0.00	0	19,24
Total For R186											9,753,429.60	90	125,64
R197	On	04/08/2022	Bond Future			331.48164	331.48164	331.40070	331.40070		0.00	0	1
R197	On	03/11/2022	Bond Future			336.72451	336.72451	336.65385	336.65385		0.00	0	8
R197	On	02/02/2023	Bond Future			333.95291	333.95291	333.89030	333.89030		0.00	0	
R197	On	04/05/2023	Bond Future			340.20000	340.20000	340.14078	340.14078		0.00	0	
R197	On	03/08/2023	Bond Future			338.13010	338.13010	338.07658	338.07658		0.00	0	
Total R197 Future											0.00	0	94
Total For R197											0.00	0	94
R202	On	04/08/2022	Bond Future			245.09810	245.09810	245.86862	245.86862		0.00	0	5,6
R202	On	03/11/2022	Bond Future			248.97478	248.97478	249.76603	249.76603		0.00	0	6,14
R202	On	02/02/2023	Bond Future			248.76290	248.76290	249.57513	249.57513		0.00	0	46
R202	On	04/05/2023	Bond Future			253.41516	253.41516	254.24617	254.24617		0.00	0	
R202	On	03/08/2023	Bond Future			253.82604	253.82604	254.67931	254.67931		0.00	0	
Total R202 Future											0.00	0	12,21
Total For R202											0.00	0	12,21
R2023	On	04/08/2022	Bond Future			7.06145	103.79568	7.02223	103.81685	0.75	595,579,611.84	5,738	16,6
R2023	On	03/11/2022	Bond Future			7.65650	101.49059	7.57387	101.51574	0.45	628,734,205.05	6,195	18,48
Total R2023 Future											1,224,313,816.89	11,933	35,11
R2023	On	04/08/2022	Bond Future	6.03	Call		0.00000	0.00000	0,000	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		538.60000	0.53860	559,770	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		0.00000	0.00000	0,000	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		533.14000	0.53314	554,310	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		0.00000	0.00000	0,000	0.58	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		527.69000	0.52769	548,860	0.58	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		0.37000	0.00037	0,220	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		404.99000	0.40499	429,990	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		0.40000	0.00040	0,240	0.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/11/2022	Bond Future	6.26	Put			401.96000	0.40196	426,950	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.44000	0.00044	0,260	0.32	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			398.93000	0.39893	423,900	0.32	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												1,224,313,816.89	11,933	35,11
R2030	On	04/08/2022	Bond Future			10.32930	88.28604	10.33075	88.27920		9.04	0.00	0	36,64
R2030	On	03/11/2022	Bond Future			10.50906	89.66062	10.50989	89.65683		9.51	0.00	0	67,11
R2030	On	02/02/2023	Bond Future			10.66860	87.24524	10.66891	87.24387		9.58	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.82999	88.85910	10.83003	88.85893		9.24	0.00	0	
R2030	On	03/08/2023	Bond Future			10.96202	86.68317	10.96161	86.68487		9.25	0.00	0	
Total R2030 Future												0.00	0	108,96
R2030	On	04/08/2022	Bond Future	10.95	Call			2,862.17000	2.86217	2,869,010	10.39	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			0.00000	0.00000	0,000	10.39	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put			3,835.73000	3.83573	3,828,890	6.80	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,785.91000	3.78591	3,779,070	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			0.00000	0.00000	0,000	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,736.12000	3.73612	3,729,280	6.81	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			0.00000	0.00000	0,000	14.52	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,287.98000	10.28798	10,281,140	14.52	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			0.00000	0.00000	0,000	10.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			6,319.48000	6.31948	6,312,640	10.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			0.00000	0.00000	0,000	6.80	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,862.72000	2.86272	2,852,070	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			884.13000	0.88413	877,240	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			5,070.77000	5.07077	5,067,910	10.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,831.33000	2.83133	2,820,650	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			389.35000	0.38935	382,700	10.62	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			418.43000	0.41843	413,150	9.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			4,223.72000	4.22372	4,214,650	9.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			868.48000	0.86848	861,620	9.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			899.96000	0.89996	893,040	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,800.15000	2.80015	2,789,440	9.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			1,068.45000	1.06845	1,061,280	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			2,500.26000	2.50026	2,489,300	9.28	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Call			4,217.59000	4.21759	4,212,570	10.15	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.35	Put			1,266.21000	1.26621	1,259,820	10.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,086.44000	1.08644	1,081,430	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			4,160.36000	4.16036	4,153,980	9.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	10.00	Call		1,100.40000	1.10040	1,095,370	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,114.48000	1.11448	1,109,430	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		4,095.90000	4.09590	4,089,480	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		844.55000	0.84455	839,960	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,803.24000	4.80324	4,797,280	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call		879.88000	0.87988	875,210	9.12	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put		1,509.45000	1.50945	1,502,750	9.96	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.94	Call		1,018.66000	1.01866	1,013,750	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		4,324.36000	4.32436	4,318,080	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call		388.40000	0.38840	385,140	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		7,213.96000	7.21396	7,209,330	9.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		705.54000	0.70554	701,250	9.15	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		4,128.06000	4.12806	4,121,660	9.17	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Call		832.94000	0.83294	828,360	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put		4,838.50000	4.83850	4,832,550	9.11	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		224.60000	0.22460	222,220	9.57	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,974.71000	8.97471	8,970,960	9.57	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call		311.63000	0.31163	308,740	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put		4,698.14000	4.69814	4,692,100	9.12	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,565.98000	1.56598	1,559,230	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		3,650.47000	3.65047	3,645,140	9.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put		7,920.82000	7.92082	7,916,560	9.46	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call		329.46000	0.32946	326,480	9.44	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put		7,741.97000	7.74197	7,737,620	9.44	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		5,323.19000	5.32319	5,317,530	9.15	0.00	0	10
R2030	On	02/02/2023	Bond Future	11.55	Call		4,844.87000	4.84487	4,840,210	10.36	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put		1,051.09000	1.05109	1,045,060	10.36	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		3,535.13000	3.53513	3,529,750	9.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		1,171.30000	1.17130	1,166,810	10.17	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	12.50	Call		7,643.36000	7.64336	7,639,580	10.61	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		840.41000	0.84041	836,460	10.61	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		2,182.16000	2.18216	2,177,290	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		3,437.50000	3.43750	3,432,460	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call		2,406.59000	2.40659	2,401,650	8.99	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		3,183.13000	3.18313	3,178,020	8.99	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		4,095.59000	4.09559	4,090,660	9.52	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		1,942.71000	1.94271	1,937,610	9.52	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.42	Call		1,956.61000	1.95661	1,951,840	8.87	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put		3,738.06000	3.73806	3,733,120	8.87	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,142.62000	2.14262	2,137,770	8.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.52	Put		3,485.37000	3.48537	3,480,350	8.91	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,162.34000	2.16234	2,157,480	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		3,461.37000	3.46137	3,456,340	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		937.30000	0.93730	933,480	8.82	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put		6,098.30000	6.09830	6,094,310	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		1,045.04000	1.04504	1,041,060	8.79	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.78	Put		5,700.34000	5.70034	5,696,190	8.79	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,289.45000	1.28945	1,285,180	8.72	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put		4,943.79000	4.94379	4,939,350	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		473.89000	0.47389	471,120	9.01	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put		8,647.88000	8.64788	8,644,940	9.01	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		855.88000	0.85588	852,200	8.85	0.00	0	1;
R2030	On	04/05/2023	Bond Future	12.57	Call		7,872.26000	7.87226	7,868,570	10.67	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		799.25000	0.79925	795,390	10.67	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call		4,892.84000	4.89284	4,888,110	9.77	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,586.69000	1.58669	1,581,790	9.77	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call		6,170.17000	6.17017	6,165,850	10.17	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put		6,433.26000	6.43326	6,429,410	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		4,154.33000	4.15433	4,148,940	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		2,519.00000	2.51900	2,515,310	9.54	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call		2,064.01000	2.06401	2,059,280	8.86	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.40	Put		4,437.43000	4.43743	4,434,400	8.86	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		2,527.41000	2.52741	2,522,410	9.00	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put		3,834.31000	3.83431	3,831,010	9.00	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		2,549.47000	2.54947	2,545,770	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call		4,128.95000	4.12895	4,123,560	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		2,534.19000	2.53419	2,530,500	9.53	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,655.52000	7.65552	7,650,480	10.63	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		1,212.02000	1.21202	1,208,680	10.63	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	12.89	Call		8,579.18000	8.57918	8,574,330	10.89	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		1,015.80000	1.01580	1,012,650	10.89	0.00	0	3;
R2030	On	03/08/2023	Bond Future	11.34	Call		4,103.64000	4.10364	4,098,240	9.53	0.00	0	
Total R2030 Option											0.00	0	23,8;
Total For R2030											0.00	0	132,81
R2032	On	04/08/2022	Bond Future			10.77425	88.04486	10.77061	88.06417	10.33	616,402,064.86	7,001	51,0;
R2032	On	03/11/2022	Bond Future			10.95074	85.26293	10.94634	85.28564	11.42	617,815,190.78	7,246	154,10
R2032	On	02/02/2023	Bond Future			11.10668	86.77682	11.10159	86.80243	11.21	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.25928	84.22281	11.25370	84.25017	11.54	0.00	0	
R2032	On	03/08/2023	Bond Future			11.38118	85.96161	11.37497	85.99136	10.99	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												1,234,217,255.64	14,247	207,75
R2032	On	04/08/2022	Bond Future	8.97	Call			0.00000	0.00000	0,000	11.73	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.00	Call			1,220.10000	1.22010	1,187,970	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			5,825.91000	5.82591	5,845,220	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			5,671.33000	5.67133	5,652,020	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			0.00000	0.00000	0,000	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call			142.15000	0.14215	66,550	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Put			517.86000	0.51786	461,570	11.22	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			14.65000	0.01465	1,830	11.22	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			4,252.08000	4.25208	4,232,770	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			0.00000	0.00000	0,000	11.73	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.21	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,044.88000	3.04488	3,064,190	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,100.50000	3.10050	3,119,810	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,989.31000	2.98931	3,008,620	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			6.80000	0.00680	0,370	11.22	0.00	0	90
R2032	On	04/08/2022	Bond Future	10.50	Put			1,458.79000	1.45879	1,471,670	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	11.22	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			5,364.01000	5.36401	5,383,320	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put			10,311.36000	10.31136	10,330,670	11.73	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			0.00000	0.00000	0,000	11.38	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			7,704.98000	7.70498	7,724,290	11.38	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			0.00000	0.00000	0,000	11.22	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.10	Put			3,659.28000	3.65928	3,678,590	11.22	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			0.00000	0.00000	0,000	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,747.44000	2.74744	2,751,600	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,273.07000	1.27307	1,254,380	11.02	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.67	Put			2,715.92000	2.71592	2,719,940	11.02	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			467.02000	0.46702	456,070	10.56	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			4,440.76000	4.44076	4,451,760	10.60	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			922.45000	0.92245	906,410	10.82	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,322.79000	3.32279	3,329,460	10.82	0.00	0	40
R2032	On	03/11/2022	Bond Future	9.46	Call			82.23000	0.08223	78,930	10.52	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.56	Put			3,076.71000	3.07671	3,082,320	10.90	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.66	Call			1,251.77000	1.25177	1,233,220	11.01	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			5,792.21000	5.79221	5,807,300	10.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			415.80000	0.41580	405,610	10.52	0.00	0	

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	10.11	Put			4,884.48000	4.88448	4,897,000	10.52	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.31	Call			53.60000	0.05360	51,230	10.54	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.16	Put			4,659.86000	4.65986	4,671,620	10.56	0.00	0	1%
R2032	On	03/11/2022	Bond Future	10.21	Call			522.64000	0.52264	510,930	10.60	0.00	0	5%
R2032	On	03/11/2022	Bond Future	10.56	Call			1,050.40000	1.05040	1,033,300	10.90	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			9,093.96000	9.09396	9,114,300	10.54	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			61.98000	0.06198	59,330	10.53	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			8,807.67000	8.80767	8,827,730	10.53	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Put			8,242.24000	8.24224	8,261,650	10.52	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			264.90000	0.26490	257,280	10.44	0.00	0	7%
R2032	On	03/11/2022	Bond Future	11.55	Call			3,921.19000	3.92119	3,895,260	12.17	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			879.95000	0.87995	876,730	12.17	0.00	0	5%
R2032	On	03/11/2022	Bond Future	12.30	Call			6,916.28000	6.91628	6,890,380	13.19	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			297.74000	0.29774	294,550	13.19	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,693.65000	1.69365	1,677,010	10.66	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.39	Call			1,188.58000	1.18858	1,174,780	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			614.31000	0.61431	613,060	12.99	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,204.61000	1.20461	1,190,720	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,835.60000	4.83560	4,847,320	10.49	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,373.64000	1.37364	1,358,700	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			4,474.55000	4.47455	4,485,220	10.55	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.16	Call			869.72000	0.86972	858,220	10.41	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			3,903.13000	3.90313	3,912,100	10.66	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Call			940.44000	0.94044	928,390	10.40	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			5,536.34000	5.53634	5,549,900	10.40	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,172.46000	1.17246	1,158,770	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			4,909.97000	4.90997	4,921,890	10.47	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Put			9,937.97000	9.93797	9,958,710	10.55	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,872.81000	4.87281	4,884,620	10.48	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			317.47000	0.31747	311,580	10.52	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			9,087.76000	9.08776	9,107,480	10.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			626.85000	0.62685	617,500	10.45	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			6,862.28000	6.86228	6,878,540	10.45	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,616.07000	1.61607	1,617,360	11.71	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,020.39000	5.02039	4,995,430	11.89	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,411.74000	1.41174	1,412,390	11.89	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			8,390.11000	8.39011	8,363,250	12.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,790.37000	5.79037	5,804,480	10.41	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			243.93000	0.24393	239,060	10.55	0.00	0	4%
R2032	On	02/02/2023	Bond Future	11.69	Call			4,508.66000	4.50866	4,484,340	11.71	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.87	Put		4,344.59000	4.34459	4,354,420	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		2,456.45000	2.45645	2,438,850	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		10,546.10000	10.54610	10,518,470	13.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		4,316.13000	4.31613	4,325,890	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		722.10000	0.72210	721,830	13.70	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Call		1,926.79000	1.92679	1,911,250	11.03	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.62	Put		5,112.71000	5.11271	5,124,530	11.03	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		2,434.40000	2.43440	2,416,870	11.20	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,478.62000	2.47862	2,460,930	11.21	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		4,287.83000	4.28783	4,297,500	11.21	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Call		3,680.27000	3.68027	3,659,180	11.66	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Put		3,112.48000	3.11248	3,118,750	11.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,988.69000	2.98869	2,995,630	11.21	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		4,789.34000	4.78934	4,766,470	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,971.19000	2.97119	2,978,070	11.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		4,818.12000	4.81812	4,795,200	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,953.45000	2.95345	2,960,280	11.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,198.55000	5.19855	5,174,960	11.35	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,732.34000	2.73234	2,738,500	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		4,760.29000	4.76029	4,737,480	11.21	0.00	0	
Total R2032 Option											0.00	0	36,16
Total For R2032											1,234,217,255.64	14,247	243,92
R2035	On	04/08/2022	Bond Future			11.01395	89.55182	11.03993	89.39576	11.56	0.00	0	83,64
R2035	On	03/11/2022	Bond Future			11.17892	86.45578	11.20541	86.30042	12.87	33,890,665.76	392	60,08
R2035	On	02/02/2023	Bond Future			11.32815	87.98967	11.35528	87.83415	12.76	0.00	0	72,17
R2035	On	04/05/2023	Bond Future			11.46624	85.11687	11.49424	84.95971	13.08	0.00	0	
R2035	On	03/08/2023	Bond Future			11.57872	86.87278	11.60750	86.71430	12.71	0.00	0	
Total R2035 Future											33,890,665.76	392	215,90
R2035	On	04/08/2022	Bond Future	9.53	Call		0.00000	0.00000	0,000	16.17	0.00	0	39
R2035	On	04/08/2022	Bond Future	9.53	Put		9,786.94000	9.78694	9,630,880	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		0.00000	0.00000	0,000	16.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		747.54000	0.74754	767,180	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		209.62000	0.20962	73,200	16.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		6,464.74000	6.46474	6,620,800	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		15.31000	0.01531	2,460	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,965.87000	1.96587	1,796,960	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		17.63000	0.01763	3,110	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,139.70000	3.13970	2,983,030	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		20.25000	0.02025	3,910	16.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put			1,847.02000	1.84702	1,674,620	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			7,653.12000	7.65312	7,497,060	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			0.62000	0.00062	0,010	16.17	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.73	Put			1,906.26000	1.90626	1,735,680	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			0.00000	0.00000	0,000	16.17	0.00	0	35
R2035	On	04/08/2022	Bond Future	10.64	Call			4.50000	0.00450	0,310	16.17	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,452.71000	2.45271	2,292,460	16.17	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.99	Put			2,880.39000	2.88039	2,779,640	12.48	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			1,766.81000	1.76681	1,825,300	12.57	0.00	0	97
R2035	On	03/11/2022	Bond Future	11.05	Put			2,684.10000	2.68410	2,587,230	12.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			1,995.52000	1.99552	2,059,200	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put			8,811.18000	8.81118	8,661,290	11.59	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			389.20000	0.38920	406,690	11.65	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,937.70000	5.93770	5,799,830	11.65	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			731.41000	0.73141	761,130	11.95	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			295.22000	0.29522	275,340	15.10	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,605.17000	1.60517	1,659,780	12.48	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			2,055.10000	2.05510	2,120,080	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			2,380.53000	2.38053	2,290,150	12.72	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			8,337.10000	8.33710	8,472,580	15.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,572.72000	4.57272	4,447,080	11.95	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.13	Put			2,438.86000	2.43886	2,347,180	12.69	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			111.33000	0.11133	116,800	11.59	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			2,025.29000	2.02529	2,089,610	12.70	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,409.65000	2.40965	2,318,610	12.70	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,854.05000	1.85405	1,904,980	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,638.84000	4.63884	4,534,250	12.06	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,263.16000	2.26316	2,321,830	12.22	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Put			4,037.03000	4.03703	3,940,180	12.22	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,289.05000	2.28905	2,348,180	12.23	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,397.47000	1.39747	1,438,780	11.87	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,515.70000	5.51570	5,401,490	11.87	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,809.36000	1.80936	1,859,390	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			4,714.19000	4.71419	4,608,700	12.04	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,831.50000	1.83150	1,881,980	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			604.32000	0.60432	580,190	15.07	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			848.02000	0.84802	875,660	11.73	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			7,211.28000	7.21128	7,083,400	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,286.42000	1.28642	1,325,210	11.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			5,773.33000	5.77333	5,656,600	11.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	02/02/2023	Bond Future	10.64	Call		1,359.88000	1.35988	1,400,340	11.85	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put		4,003.97000	4.00397	3,907,580	12.23	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		398.22000	0.39822	412,530	11.73	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		9,948.12000	9.94812	9,806,910	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call		425.62000	0.42562	440,810	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put		9,709.56000	9.70956	9,569,230	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call		454.51000	0.45451	470,600	11.73	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put		4,676.28000	4.67628	4,571,240	12.05	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put		1,883.62000	1.88362	1,825,050	13.34	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call		5,289.05000	5.28905	5,387,480	13.39	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put		1,818.61000	1.81861	1,761,520	13.39	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call		10,376.64000	10.37664	10,508,030	15.07	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put		9,473.53000	9.47353	9,334,100	11.73	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put		5,600.76000	5.60076	5,485,700	11.85	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call		5,138.07000	5.13807	5,235,020	13.34	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		1,210.98000	1.21098	1,176,630	15.13	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call		2,933.15000	2.93315	2,996,770	12.73	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		4,779.02000	4.77902	4,685,480	12.73	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		3,011.74000	3.01174	3,076,490	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		4,684.41000	4.68441	4,592,000	12.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		3,037.98000	3.03798	3,103,100	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		4,653.03000	4.65303	4,560,990	12.77	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		728.92000	0.72892	750,410	12.25	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		10,713.73000	10.71373	10,578,060	12.25	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,381.13000	1.38113	1,417,890	12.22	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		7,723.53000	7.72353	7,603,130	12.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,675.81000	1.67581	1,718,530	12.28	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		3,064.63000	3.06463	3,130,120	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		4,622.11000	4.62211	4,530,440	12.78	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,157.76000	7.15776	7,264,200	14.24	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,985.41000	1.98541	1,934,690	14.24	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		9,944.46000	9.94446	10,067,270	15.13	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,909.20000	6.90920	6,794,760	12.28	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,448.76000	3.44876	3,380,010	12.95	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,503.43000	5.50343	5,592,580	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,490.31000	3.49031	3,420,980	12.93	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,535.51000	5.53551	5,624,950	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,469.31000	3.46931	3,400,270	12.94	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,567.99000	5.56799	5,657,720	12.95	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Option												0.00	0	14,63
Total For R2035												33,890,665.76	392	230,53
R2037	On	04/08/2022	Bond Future			11.17866	81.22681	11.20921	81.04157		12.98	116,641,699.16	1,436	84,47
R2037	On	03/11/2022	Bond Future			11.33302	82.49148	11.36425	82.30620		13.74	121,179,984.12	1,469	66,44
R2037	On	02/02/2023	Bond Future			11.47219	79.69869	11.50425	79.51238		14.39	0.00	0	63,54
R2037	On	04/05/2023	Bond Future			11.60991	81.17341	11.64300	80.98488		14.04	0.00	0	
R2037	On	03/08/2023	Bond Future			11.72621	78.58949	11.76029	78.39880		14.40	0.00	0	
Total R2037 Future												237,821,683.28	2,905	214,46
R2037	On	04/08/2022	Bond Future	10.91	Call			21.23000	0.02123	4,620	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			1,862.92000	1.86292	1,661,070	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			435.56000	0.43556	410,970	18.10	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	11.21	Put			430.78000	0.43078	220,950	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			1,325.33000	1.32533	1,454,910	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			64.17000	0.06417	8,510	18.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.90	Put			1,922.81000	1.92281	1,722,760	18.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	11.95	Call			4,305.45000	4.30545	4,490,680	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			0.01000	0.00001	0,000	18.10	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.10	Call			0.00000	0.00000	0,000	18.10	0.00	0	4
R2037	On	04/08/2022	Bond Future	10.10	Put			7,148.55000	7.14855	6,963,310	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			16.09000	0.01609	2,930	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			1,983.09000	1.98309	1,784,690	18.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			18.50000	0.01850	3,690	18.10	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			2,043.12000	2.04312	2,122,420	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,424.99000	2.42499	2,319,010	13.42	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			2,073.27000	2.07327	2,153,360	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,395.53000	2.39553	2,290,340	13.44	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			2,103.65000	2.10365	2,184,520	13.45	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,366.37000	2.36637	2,261,960	13.45	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			4,762.83000	4.76283	4,639,850	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			1,963.37000	1.96337	2,027,250	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			4,725.35000	4.72535	4,602,920	13.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			4,688.32000	4.68832	4,566,430	13.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call			0.00000	0.00000	2,176,330	13.85	1,384,145.88	636	63
R2037	On	02/02/2023	Bond Future	11.10	Put			0.00000	0.00000	4,387,160	13.85	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call			0.00000	0.00000	4,934,960	15.09	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put			0.00000	0.00000	2,113,420	15.09	2,688,270.24	1,272	63
R2037	On	02/02/2023	Bond Future	11.03	Call			1,939.81000	1.93981	2,003,140	13.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			1,987.31000	1.98731	2,051,730	13.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put			5,885.64000	5.88564	5,762,020	13.32	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2037	On	04/05/2023	Bond Future	11.30	Call		2,930.16000	2.93016	3,007,240	13.54		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,917.05000	4.91705	4,805,600	13.54		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,956.32000	2.95632	3,033,860	13.55		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,325.26000	4.32526	4,423,590	14.08		0.00	0	46
R2037	On	04/05/2023	Bond Future	11.78	Put		3,551.72000	3.55172	3,461,520	14.08		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		11,604.27000	11.60427	11,760,620	16.63		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		4,884.25000	4.88425	4,773,260	13.55		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		946.14000	0.94614	913,960	16.63		0.00	0	46
R2037	On	04/05/2023	Bond Future	11.03	Call		2,282.65000	2.28265	2,347,560	13.32		0.00	0	46
R2037	On	04/05/2023	Bond Future	11.32	Call		2,982.61000	2.98261	3,060,600	13.56		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		4,851.64000	4.85164	4,741,100	13.56		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		3,658.40000	3.65840	3,576,040	14.81		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,662.55000	5.66255	5,771,220	14.83		0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,637.00000	3.63700	3,554,980	14.83		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,694.97000	5.69497	5,803,990	14.84		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		3,615.71000	3.61571	3,534,040	14.84		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,630.18000	5.63018	5,738,510	14.81		0.00	0	
Total R2037 Option											4,072,416.12	1,908	4,72	
Total For R2037											241,894,099.40	4,813	219,18	
R2040	On	04/08/2022	Bond Future			11.27855	83.00614	11.28387	82.97143	13.72		850,397,904.30	10,245	63,07
R2040	On	03/11/2022	Bond Future			11.42824	84.29854	11.43331	84.26616	14.53		1,105,491,053.56	13,114	61,82
R2040	On	02/02/2023	Bond Future			11.56341	81.28746	11.56830	81.25685	15.25		101,853,187.38	1,253	63,10
R2040	On	04/05/2023	Bond Future			11.69674	82.79173	11.70163	82.76170	14.88		0.00	0	
R2040	On	03/08/2023	Bond Future			11.80961	79.99096	11.81439	79.96211	15.31		0.00	0	
Total R2040 Future											2,057,742,145.24	24,612	188,00	
R2040	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	19.19		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		11,430.16000	11.43016	11,395,450	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		0.17000	0.00017	0,000	19.19		0.00	0	46
R2040	On	04/08/2022	Bond Future	11.05	Call		54.03000	0.05403	12,060	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,601.81000	1.60181	1,525,130	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		5,883.31000	5.88331	5,918,020	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		3,950.39000	3.95039	3,915,510	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		42.41000	0.04241	8,020	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		0.00000	0.00000	0,000	19.19		0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		1,724.66000	1.72466	1,655,560	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		47.93000	0.04793	9,860	19.19		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,662.90000	1.66290	1,590,120	19.19		0.00	0	
R2040	On	03/11/2022	Bond Future	11.50	Call		2,676.68000	2.67668	2,681,050	14.53		0.00	0	1,50
R2040	On	03/11/2022	Bond Future	11.50	Put		2,252.64000	2.25264	2,224,630	14.53		0.00	0	

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	12.00	Call		4,679.79000	4.67979	4,691,270	15.42	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	12.00	Put		1,184.01000	1.18401	1,163,110	15.42	0.00	0	
R2040	On	03/11/2022	Bond Future	11.30	Call		2,013.91000	2.01391	2,015,860	14.19	0.00	0	1,16
R2040	On	03/11/2022	Bond Future	11.30	Put		2,872.01000	2.87201	2,841,580	14.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,300.73000	2.30073	2,303,710	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,577.97000	2.57797	2,548,570	14.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,333.90000	2.33390	2,337,010	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,547.00000	2.54700	2,517,730	14.36	0.00	0	
R2040	On	03/11/2022	Bond Future	10.70	Call		654.53000	0.65453	652,510	13.34	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	10.70	Put		5,554.34000	5.55434	5,519,940	13.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		2,367.14000	2.36714	2,370,370	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,516.17000	2.51617	2,487,020	14.38	0.00	0	
R2040	On	03/11/2022	Bond Future	10.80	Call		815.20000	0.81520	813,450	13.47	0.00	0	1,50
R2040	On	03/11/2022	Bond Future	10.80	Put		5,020.34000	5.02034	4,986,210	13.47	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		1,719.94000	1.71994	1,720,850	14.02	0.00	0	1,0;
R2040	On	03/11/2022	Bond Future	11.20	Put		3,231.02000	3.23102	3,199,550	14.02	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		7,085.77000	7.08577	7,104,250	16.35	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		586.29000	0.58629	572,390	16.35	0.00	0	1,0;
R2040	On	02/02/2023	Bond Future	12.27	Put		1,882.22000	1.88222	1,864,270	16.08	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.11	Call		2,100.15000	2.10015	2,103,260	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		5,049.23000	5.04923	5,021,730	14.40	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,125.24000	2.12524	2,128,410	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		5,008.20000	5.00820	4,980,760	14.41	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Put		0.00000	0.00000	4,701,640	14.48	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,676.17000	1.67617	1,678,170	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,829.44000	5.82944	5,800,830	14.21	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Call		1,743.09000	1.74309	1,745,260	14.24	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.96	Put		5,693.81000	5.69381	5,665,370	14.24	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,092.49000	6.09249	6,105,150	16.08	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		5,090.30000	5.09030	5,062,740	14.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		577.56000	0.57756	576,990	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		10,046.50000	10.04650	10,015,320	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		605.60000	0.60560	605,070	14.02	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		9,852.27000	9.85227	9,821,130	14.02	0.00	0	
R2040	On	02/02/2023	Bond Future	11.19	Call		0.00000	0.00000	2,309,900	14.48	1,434,447.90	621	6;
R2040	On	02/02/2023	Bond Future	12.07	Call		0.00000	0.00000	5,295,400	15.75	0.00	0	
R2040	On	02/02/2023	Bond Future	12.07	Put		0.00000	0.00000	2,218,640	15.75	2,755,550.88	1,242	6;
R2040	On	02/02/2023	Bond Future	12.24	Call		5,969.33000	5.96933	5,981,740	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,931.91000	1.93191	1,913,710	16.03	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,075.01000	2.07501	2,078,060	14.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	13.45	Put		1,317.28000	1.31728	1,305,880	17.24	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call		3,344.38000	3.34438	3,350,590	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		5,166.43000	5.16643	5,142,610	14.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,373.44000	3.37344	3,379,700	14.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		5,131.94000	5.13194	5,108,170	14.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,402.61000	3.40261	3,408,930	14.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		5,097.65000	5.09765	5,073,940	14.50	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		930.76000	0.93076	931,390	13.94	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,261.86000	11.26186	11,232,460	13.94	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,715.82000	1.71582	1,718,340	13.90	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		8,044.16000	8.04416	8,016,650	13.90	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		2,102.50000	2.10250	2,105,910	14.04	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.48	Call		3,550.52000	3.55052	3,557,170	14.56	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,929.38000	4.92938	4,906,000	14.56	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,265.16000	8.26516	8,280,200	16.30	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		2,050.88000	2.05088	2,035,890	16.30	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,015.60000	11.01560	11,034,230	17.24	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Put		7,134.03000	7.13403	7,107,410	14.04	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,767.64000	3.76764	3,749,840	15.58	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,145.34000	6.14534	6,156,280	15.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,812.74000	3.81274	3,794,830	15.55	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,180.44000	6.18044	6,191,430	15.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,790.28000	3.79028	3,772,420	15.57	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,215.30000	6.21530	6,226,350	15.58	0.00	0	
Total R2040 Option											4,189,998.78	1,863	14,96
Total For R2040											2,061,932,144.02	26,475	202,96
R2044	On	04/08/2022	Bond Future			11.23832	80.20650	11.27336	79.97243	14.50	0.00	0	12,38
R2044	On	03/11/2022	Bond Future			11.37796	81.45536	11.41387	81.22041	15.36	17,431,447.04	214	66,84
R2044	On	02/02/2023	Bond Future			11.50349	78.51899	11.54039	78.28216	16.15	101,996,168.01	1,299	29,78
R2044	On	04/05/2023	Bond Future			11.62683	79.97205	11.66492	79.73197	15.77	0.00	0	
R2044	On	03/08/2023	Bond Future			11.73047	77.23840	11.76969	76.99512	16.25	0.00	0	
Total R2044 Future											119,427,615.05	1,513	108,95
R2044	On	04/08/2022	Bond Future	11.10	Put		1,275.12000	1.27512	994,040	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		85.21000	0.08521	42,510	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,391.31000	1.39131	1,114,540	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		95.04000	0.09504	50,100	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,332.72000	1.33272	1,053,710	20.18	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		105.76000	0.10576	58,750	20.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,560.45000	2.56045	2,432,590	15.16	0.00	0	

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	11.40	Call		2,438.55000	2.43855	2,546,620	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,529.16000	2.52916	2,402,280	15.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		2,472.92000	2.47292	2,581,970	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,498.18000	2.49818	2,372,280	15.20	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call		543.66000	0.54366	578,910	13.98	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	10.60	Put		6,168.30000	6.16830	5,968,600	13.98	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call		2,107.46000	2.10746	2,205,670	15.00	0.00	0	1,60
R2044	On	03/11/2022	Bond Future	11.30	Put		2,856.54000	2.85654	2,719,800	15.00	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		2,404.40000	2.40440	2,511,490	15.16	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,838.30000	4.83830	4,690,100	15.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,284.64000	2.28464	2,371,860	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,919.68000	4.91968	4,770,070	15.28	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,311.42000	2.31142	2,399,340	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,878.86000	4.87886	4,729,950	15.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,338.37000	2.33837	2,427,000	15.30	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Call		3,511.06000	3.51106	3,616,300	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		5,141.69000	5.14169	5,006,850	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,541.34000	3.54134	3,647,150	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		5,106.93000	5.10693	4,972,660	15.36	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,571.45000	3.57145	3,677,840	15.37	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		5,072.09000	5.07209	4,938,400	15.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,864.73000	3.86473	3,763,730	16.46	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,205.18000	6.20518	6,346,590	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,911.08000	3.91108	3,809,210	16.44	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,240.86000	6.24086	6,382,700	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,887.99000	3.88799	3,786,550	16.45	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,276.29000	6.27629	6,418,570	16.46	0.00	0	
Total R2044 Option											0.00	0	3,20
Total For R2044											119,427,615.05	1,513	112,13
R2048	On	04/08/2022	Bond Future			11.18832	83.41905	11.22338	83.17831	14.25	572,922,035.40	6,868	87,14
R2048	On	03/11/2022	Bond Future			11.32659	80.29068	11.36253	80.04915	15.94	574,881,268.80	7,160	258,71
R2048	On	02/02/2023	Bond Future			11.45107	81.71530	11.48801	81.47189	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future			11.56512	78.79001	11.60323	78.54325	16.37	0.00	0	
R2048	On	03/08/2023	Bond Future			11.65754	80.41582	11.69673	80.16573	15.96	0.00	0	
Total R2048 Future											1,147,803,304.20	14,028	345,85
R2048	On	04/08/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		11,763.20000	11.76320	11,522,460	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		0.00000	0.00000	0,000	19.85	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		7,588.92000	7.58892	7,348,180	19.85	0.00	0	

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	10.30	Call			0.00000	0.00000	0,000	19.85	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	10.98	Put			1,745.74000	1.74574	1,474,540	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.30	Put			269.09000	0.26909	89,260	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			0.00000	0.00000	0,000	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			6,009.57000	6.00957	5,768,830	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			16.29000	0.01629	3,090	19.85	0.00	0	10
R2048	On	04/08/2022	Bond Future	10.90	Put			2,286.27000	2.28627	2,032,330	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			47.79000	0.04779	17,330	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.30	Put			6,793.04000	6.79304	6,552,300	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			54.03000	0.05403	20,980	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			1,680.97000	1.68097	1,407,180	19.85	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			60.93000	0.06093	25,270	19.85	0.00	0	1,20
R2048	On	04/08/2022	Bond Future	11.00	Put			1,616.96000	1.61696	1,340,560	19.85	0.00	0	1,60
R2048	On	04/08/2022	Bond Future	11.30	Call			790.79000	0.79079	851,700	19.85	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.32	Call			2,378.31000	2.37831	2,486,760	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,664.27000	2.66427	2,531,190	15.60	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call			4,720.57000	4.72057	4,882,400	16.72	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.90	Put			1,258.55000	1.25855	1,178,850	16.72	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Call			1,983.44000	1.98344	2,079,520	15.38	0.00	0	1,60
R2048	On	03/11/2022	Bond Future	11.20	Put			3,086.16000	3.08616	2,940,710	15.38	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			2,309.76000	2.30976	2,416,170	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,730.82000	2.73082	2,595,700	15.56	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			2,343.91000	2.34391	2,451,350	15.58	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,697.37000	2.69737	2,563,280	15.58	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,359.29000	2.35929	2,448,490	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			5,123.83000	5.12383	4,969,620	15.23	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,303.30000	2.30330	2,391,060	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			5,207.76000	5.20776	5,052,110	15.20	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,331.21000	2.33121	2,419,690	15.22	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			5,165.65000	5.16565	5,010,720	15.22	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			3,542.79000	3.54279	3,650,610	15.85	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			5,275.90000	5.27590	5,136,960	15.85	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,573.63000	3.57363	3,682,050	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			5,239.65000	5.23965	5,101,310	15.86	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,512.08000	3.51208	3,619,290	15.84	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			5,312.37000	5.31237	5,172,820	15.84	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			6,503.98000	6.50398	6,650,080	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			4,011.69000	4.01169	3,907,700	16.39	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			6,540.35000	6.54035	6,686,900	16.41	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			3,988.09000	3.98809	3,884,550	16.41	0.00	0	

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	03/08/2023	Bond Future	12.09	Call			6,467.35000	6.46735	6,613,010	16.38	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			4,035.12000	4.03512	3,930,690	16.38	0.00	0	
Total R2048 Option												0.00	0	9,15
Total For R2048												1,147,803,304.20	14,028	355,04
R209	On	04/08/2022	Bond Future			11.00852	69.03372	11.03385	68.90071		13.07	0.00	0	8,96
R209	On	03/11/2022	Bond Future			11.15439	66.96254	11.18017	66.82986		14.51	0.00	0	18,80
R209	On	02/02/2023	Bond Future			11.28251	68.15142	11.30883	68.01837		14.43	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.40632	66.26106	11.43340	66.12653		14.76	0.00	0	
R209	On	03/08/2023	Bond Future			11.50477	67.62882	11.53252	67.49295		14.39	0.00	0	
Total R209 Future												0.00	0	29,83
R209	On	04/08/2022	Bond Future	10.57	Call			1.24000	0.00124	0,040	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,497.51000	2.49751	2,363,300	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1.49000	0.00149	0,050	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,442.57000	2.44257	2,308,120	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1.78000	0.00178	0,070	18.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,387.74000	2.38774	2,253,020	18.25	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Call			4,678.15000	4.67815	4,775,810	15.85	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put			647.25000	0.64725	612,230	15.85	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			1,524.23000	1.52423	1,573,840	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,354.69000	2.35469	2,271,620	14.11	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			38.33000	0.03833	40,200	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			9,525.49000	9.52549	9,394,680	13.05	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			168.47000	0.16847	176,270	13.07	0.00	0	9,50
R209	On	03/11/2022	Bond Future	10.00	Put			6,645.36000	6.64536	6,520,480	13.07	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Call			1,476.46000	1.47646	1,524,950	14.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,411.64000	2.41164	2,327,450	14.08	0.00	0	8,70
R209	On	03/11/2022	Bond Future	11.01	Call			1,500.24000	1.50024	1,549,290	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,383.03000	2.38303	2,299,400	14.10	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			16.10000	0.01610	16,890	13.04	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put			11,072.77000	11.07277	10,940,880	13.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			1,548.42000	1.54842	1,598,590	14.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,326.60000	2.32660	2,244,090	14.13	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			2,898.37000	2.89837	2,974,030	14.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,282.96000	1.28296	1,225,940	14.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			574.25000	0.57425	597,450	13.39	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			4,203.78000	4.20378	4,094,300	13.39	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			4,222.88000	4.22288	4,131,650	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			1,548.11000	1.54811	1,590,320	13.56	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			4,188.61000	4.18861	4,097,770	13.56	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/02/2023	Bond Future	10.78	Call		1,509.89000	1.50989	1,551,330	13.55	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,257.18000	4.25718	4,165,570	13.55	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,529.02000	1.52902	1,570,840	13.56	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,562.34000	2.56234	2,616,920	14.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		4,194.51000	4.19451	4,114,560	14.31	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,516.68000	2.51668	2,570,610	14.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		4,251.64000	4.25164	4,171,040	14.29	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,539.46000	2.53946	2,593,720	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		4,222.99000	4.22299	4,142,720	14.30	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,958.49000	4.95849	5,036,520	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,961.16000	2.96116	2,903,320	14.61	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,900.91000	4.90091	4,978,430	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,997.30000	2.99730	2,938,950	14.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,929.81000	4.92981	5,007,580	14.60	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,979.31000	2.97931	2,921,210	14.60	0.00	0	
Total R209 Option											0.00	0	39,75
Total For R209											0.00	0	69,56
R210	On	04/08/2022	Bond Future			223.96231	223.96231	225.37947	225.37947		9.87	0	43
R210	On	03/11/2022	Bond Future			224.50787	224.50787	225.95525	225.95525		10.88	0	73
R210	On	02/02/2023	Bond Future			228.54422	228.54422	230.02397	230.02397		10.53	0	30
R210	On	04/05/2023	Bond Future			229.72571	229.72571	231.23614	231.23614		10.77	0	
R210	On	03/08/2023	Bond Future			234.50260	234.50260	236.04913	236.04913		10.26	0	
Total R210 Future											0.00	0	1,47
Total For R210											0.00	0	1,47
R213	On	04/08/2022	Bond Future			10.64928	82.92627	10.64568	82.94347		9.87	0	27,86
R213	On	03/11/2022	Bond Future			10.82868	80.67571	10.82429	80.69611		10.88	0	33,52
R213	On	02/02/2023	Bond Future			10.99056	82.10696	10.98545	82.13007		10.53	0	
R213	On	04/05/2023	Bond Future			11.14177	80.07563	11.13616	80.10033		10.77	0	
R213	On	03/08/2023	Bond Future			11.26360	81.72644	11.25731	81.75345		10.26	0	
Total R213 Future											0.00	0	61,35
R213	On	04/08/2022	Bond Future	9.88	Call		0.00000	0.00000	0,000	7.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,770.36000	3.77036	3,787,560	7.49	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		0.00000	0.00000	0,000	7.50	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,719.66000	3.71966	3,736,860	7.50	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		0.00000	0.00000	0,000	7.51	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,669.01000	3.66901	3,686,210	7.51	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,888.78000	2.88878	2,894,300	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		384.33000	0.38433	375,010	10.16	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,435.99000	4.43599	4,447,070	10.16	0.00	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			596.57000	0.59657	584,490	10.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			3,616.25000	3.61625	3,624,570	10.25	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			838.84000	0.83884	824,350	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,986.89000	2.98689	2,992,800	10.34	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			55.66000	0.05566	53,280	10.56	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			8,456.17000	8.45617	8,474,190	10.56	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			64.85000	0.06485	62,180	10.53	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			8,149.09000	8.14909	8,166,820	10.53	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			289.46000	0.28946	281,680	10.23	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			854.00000	0.85400	839,380	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,953.97000	2.95397	2,959,750	10.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			869.34000	0.86934	854,590	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,921.27000	2.92127	2,926,920	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			884.86000	0.88486	869,980	10.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			5,038.27000	5.03827	5,050,890	10.23	0.00	0	47
R213	On	02/02/2023	Bond Future	10.22	Put			4,564.44000	4.56444	4,575,560	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,018.05000	1.01805	1,005,970	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			4,530.26000	4.53026	4,541,290	9.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,190.23000	1.19023	1,177,060	10.04	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			4,131.45000	4.13145	4,141,390	10.04	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			9,055.88000	9.05588	9,074,580	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			747.58000	0.74758	737,520	9.89	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			5,319.79000	5.31979	5,332,840	9.89	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			991.10000	0.99110	979,210	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			4,598.97000	4.59897	4,610,190	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			1,004.42000	1.00442	992,430	9.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,315.06000	1.31506	1,301,170	10.08	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			3,878.40000	3.87840	3,887,620	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,082.30000	6.08230	6,058,580	11.87	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			826.47000	0.82647	825,860	11.87	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			222.51000	0.22251	218,100	10.18	0.00	0	47
R213	On	04/05/2023	Bond Future	10.74	Call			2,106.22000	2.10622	2,090,700	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			3,875.69000	3.87569	3,884,870	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,125.15000	2.12515	2,109,560	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			3,849.33000	3.84933	3,858,440	10.37	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,087.40000	2.08740	2,071,940	10.36	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			3,902.18000	3.90218	3,911,420	10.36	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			2,723.30000	2.72330	2,729,790	10.57	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,245.47000	4.24547	4,224,900	10.58	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			2,707.28000	2.70728	2,713,720	10.58	0.00	0	

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	03/08/2023	Bond Future	11.63	Call			4,271.40000	4.27140	4,250,780	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			2,691.35000	2.69135	2,697,740	10.59	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,219.59000	4.21959	4,199,070	10.57	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	66,67
R214	On	04/08/2022	Bond Future			11.16331	66.66117	11.17329	66.60632		14.24	888,793,379.61	13,333	74,2
R214	On	03/11/2022	Bond Future			11.30117	64.41037	11.31107	64.35700		15.89	891,632,751.91	13,843	25,3
R214	On	02/02/2023	Bond Future			11.42504	65.55316	11.43494	65.50072		15.83	204,722,518.68	3,123	65,4
R214	On	04/05/2023	Bond Future			11.53863	63.46961	11.54869	63.41714		16.28	0.00	0	
R214	On	03/08/2023	Bond Future			11.63050	64.77881	11.64062	64.72671		15.89	0.00	0	
Total R214 Future												1,985,148,650.20	30,299	165,04
R214	On	04/08/2022	Bond Future	10.97	Call			61.26000	0.06126	18,370	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,193.31000	1.19331	1,095,570	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			68.57000	0.06857	22,070	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,144.21000	1.14421	1,042,860	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			76.57000	0.07657	26,370	19.81	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,095.86000	1.09586	990,810	19.81	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,126.07000	2.12607	2,143,710	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,916.87000	1.91687	1,881,140	15.61	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,155.33000	2.15533	2,173,190	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,892.56000	1.89256	1,857,050	15.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,096.87000	2.09687	2,114,290	15.60	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,941.30000	1.94130	1,905,350	15.60	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,956.93000	3.95693	3,918,680	15.19	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,000.69000	2.00069	2,015,020	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,924.61000	3.92461	3,886,500	15.20	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,024.04000	2.02404	2,038,510	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,892.50000	3.89250	3,854,530	15.22	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,977.49000	1.97749	1,991,680	15.19	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			3,012.92000	3.01292	3,031,970	15.77	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			4,008.62000	4.00862	3,975,200	15.77	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			3,038.45000	3.03845	3,057,620	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,980.76000	3.98076	3,947,460	15.79	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			3,063.86000	3.06386	3,083,160	15.80	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,952.85000	3.95285	3,919,680	15.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,984.26000	2.98426	2,959,520	16.39	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			5,508.61000	5.50861	5,535,780	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,020.13000	3.02013	2,995,200	16.37	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			5,538.73000	5.53873	5,565,990	16.38	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future	12.15	Put			3,002.02000	3.00202	2,977,180	16.38	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			5,569.13000	5.56913	5,596,490	16.39	0.00	0	
Total R214 Option												0.00	0	
Total For R214												1,985,148,650.20	30,299	165,04
Total for Bond												8,333,106,300.98	105,604	2,047,51
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33												0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A												0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42												0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
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	

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

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

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/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			816.85500	816.85500	816.45600	816.45600			0.00	0	
GOVI On 03/11/2022 GOVI			829.70400	829.70400	829.30900	829.30900			8,297,040.00	1	86
GOVI On 02/02/2023 GOVI			844.41600	844.41600	844.02100	844.02100			0.00	0	
GOVI On 04/05/2023 GOVI			860.00400	860.00400	859.60600	859.60600			0.00	0	
GOVI On 03/08/2023 GOVI			877.67300	877.67300	877.27300	877.27300			0.00	0	
Total GOVI Future									8,297,040.00	1	86
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			28,240.00000	2.82400	24,250,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			28,040.00000	2.80400	24,050,000		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			28,140.00000	2.81400	24,150,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			88,890.00000	8.88900	92,840,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			88,790.00000	8.87900	92,740,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			88,990.00000	8.89900	92,940,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			67,990.00000	6.79900	64,040,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			68,090.00000	6.80900	64,140,000		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			68,190.00000	6.81900	64,240,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Call			67,460.00000	6.74600	71,440,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			67,360.00000	6.73600	71,340,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			67,260.00000	6.72600	71,240,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000		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			400,630.00000	40.06300	404,630,000		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			400,530.00000	40.05300	404,530,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/08/2023	GOVI	837.23	Call			400,430.00000	40.04300	404,430,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,297,040.00	1	87
Total for GOVI												8,297,040.00	1	87
AL37	On	04/08/2022	Index Future			813.33800	813.33800	814.93700	814.93700			0.00	0	
AL37	On	03/11/2022	Index Future			826.13300	826.13300	827.76700	827.76700			0.00	0	
AL37	On	02/02/2023	Index Future			840.78100	840.78100	842.45200	842.45200			0.00	0	
AL37	On	04/05/2023	Index Future			856.30200	856.30200	858.00700	858.00700			0.00	0	
AL37	On	03/08/2023	Index Future			873.89500	873.89500	875.64100	875.64100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			939.46300	939.46300	928.32100	928.32100			0.00	0	
AL7T	On	03/11/2022	Index Future			954.24200	954.24200	942.93600	942.93600			0.00	0	
AL7T	On	02/02/2023	Index Future			971.16200	971.16200	959.66400	959.66400			0.00	0	
AL7T	On	04/05/2023	Index Future			989.08900	989.08900	977.38300	977.38300			0.00	0	
AL7T	On	03/08/2023	Index Future			1,009.41000	1,009.41000	997.47100	997.47100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			828.43100	828.43100	828.06600	828.06600			0.00	0	
ALBI	On	03/11/2022	Index Future			841.46300	841.46300	841.10100	841.10100			0.00	0	13
ALBI	On	02/02/2023	Index Future			856.38400	856.38400	856.02300	856.02300			0.00	0	
ALBI	On	04/05/2023	Index Future			872.19200	872.19200	871.82900	871.82900			0.00	0	
ALBI	On	03/08/2023	Index Future			890.11200	890.11200	889.74700	889.74700			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			318.74200	318.74200	319.02400	319.02400			0.00	0	
IGOV	On	03/11/2022	Index Future			323.83500	323.83500	324.12600	324.12600			0.00	0	70
IGOV	On	02/02/2023	Index Future			329.65500	329.65500	329.95400	329.95400			0.00	0	
IGOV	On	04/05/2023	Index Future			335.81700	335.81700	336.12300	336.12300			0.00	0	
IGOV	On	03/08/2023	Index Future			342.79100	342.79100	343.10600	343.10600			0.00	0	
Total IGOV Future												0.00	0	71
Total For IGOV												0.00	0	71
Total for Index												0.00	0	85
JIBAR f	On	17/08/2022	Jibar Future			5.75500	94.24500	5.76000	94.24000			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.84500	94.15500	5.86500	94.13500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.46000	93.54000	6.45500	93.54500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.56000	93.44000	6.55500	93.44500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.06500	92.93500	7.05500	92.94500			0.00	0	6

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 18/01/2023		Jibar Future	7.15000	92.85000	7.14000	92.86000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	7.47000	92.53000	7.45000	92.55000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	7.79000	92.21000	7.73500	92.26500				0.00	0	
JIBAR f On 20/09/2023		Jibar Future	8.02500	91.97500	7.98000	92.02000				0.00	0	
JIBAR f On 20/12/2023		Jibar Future	7.93000	92.07000	7.87000	92.13000				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	8.06000	91.94000	8.01000	91.99000				0.00	0	
JIBAR f On 19/06/2024		Jibar Future	8.02000	91.98000	7.97500	92.02500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										8,341,403,340.98	105,605	2,049,6€
ABCPI3 On 07/12/2023		Spot Bond	2.11800	325.90349	2.11800	325.63199				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.85512				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.75563				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	101.00931	9.65000	100.93130				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.85000	87.40009	11.85000	87.31767				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.20916				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.83821				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022		Spot Bond			0.00000	100.13048				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.51377				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.60111				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.57738				0.00	0	2,500,000,00
Total ABFN23 SPOT										0.00	0	2,500,000,00
Total For ABFN23										0.00	0	2,500,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.09961				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.40621				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.69061				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.74380				0.00	0	6,000,000,00
Total ABFN29 SPOT										0.00	0	6,000,000,00
Total For ABFN29										0.00	0	6,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.04056				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.51501				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.66605				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.22727				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.83155				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.10809				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.79920				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.92634				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.76608				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.40867				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.25850				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.26680				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.27277				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.63938				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.20522				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.14438				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.57921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.16701				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.40922				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.38875				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	99.82048				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	99.81556				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.81151				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.55483				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.57912				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.59184				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.04319				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.42468				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.25370				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.69434				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.68811				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.85000	6.85000	6.85000	155.45701				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	45.88030	100.00000	45.54789				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	161.74600				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.55000	3.55000	3.55000	216.42972				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.70000	4.70000	4.70000	234.72720				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.60500	8.60500	8.60500	102.85109				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.91500	8.91500	8.91500	106.91194				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.13500	102.97028	7.13500	102.91103				0.00	0	350,000,00
Total ABS15 SPOT										0.00	0	350,000,00
Total For ABS15										0.00	0	350,000,00
ABS16 On 11/11/2025 Spot Bond			8.60500	107.48012	8.60500	107.40633				0.00	0	
Total ABS16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.32500	107.89058	9.32500	107.81045				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.57500	106.00784	7.57500	105.94361				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.52000	101.17737	9.52000	101.10068				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.54877	100.00000	15.44632				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.22000	325.47894	2.22000	325.20509				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.79000	11.79000	11.79000	99.30693				0.00	0	200,000,00
Total ABX01 SPOT										0.00	0	200,000,00
Total For ABX01										0.00	0	200,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.86671				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.84175				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.76474				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.83959				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.83959				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.86086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.86086				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	184.32050				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	185.84270				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.79961				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.31220				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.31231				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.53227				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.29128				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.41266				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	104.37265				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.81663				0.00	43,500,000	14,500,00
Total AGT01 SPOT										0.00	43,500,000	14,500,00
Total For AGT01										0.00	43,500,000	14,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT02 On 28/11/2024 Spot Bond					0.00000	106.00563				0.00	54,000,000	118,000,00
Total AGT02 SPOT										0.00	54,000,000	118,000,00
Total For AGT02										0.00	54,000,000	118,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.98490				0.00	0	100,000,00
Total AGT03 SPOT										0.00	0	100,000,00
Total For AGT03										0.00	0	100,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	103.55517				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.20115				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.21075				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.21500	95.61429	9.21500	95.54409				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.22536				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.27402				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.33468				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.17551				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.30431				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.13000	105.27769	9.13000	105.19982				0.00	0	
Total AHF5A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.23353				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.36496				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.44582				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.40062				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.26527				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.67675				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.36486				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.44569				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.01115				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.41652				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.49613				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.40528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.37496				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.48611				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.44771				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.61968				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.07168				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.29500	104.79792	9.29500	104.71991				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			9.74200	100.96105	9.74200	100.88279				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.71500	88.69648	12.71500	88.60738				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.73000	193.92502	5.73000	193.70720				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.39713				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.66302				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF09 On 24/07/2023 Spot Bond					0.00000	100.23378				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.92248				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.92467				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.52295				0.00	480,000,000	240,000,000
Total APF15 SPOT										0.00	480,000,000	240,000,000
Total For APF15										0.00	480,000,000	240,000,000
APF16 On 07/08/2024 Spot Bond					0.00000	99.92982				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.05000	249.57528	5.05000	249.30849				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.66000	215.54255	5.66000	215.30164				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.42000	207.20214	4.42000	206.99109				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.00500	115.86761	5.00500	115.74441				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.19633				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	101.21593				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.92339				0.00	0	
Total ASN264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.73970				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.79961				0.00	56,000,000	14,000,00
Total ASN278 SPOT										0.00	56,000,000	14,000,00
Total For ASN278										0.00	56,000,000	14,000,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.44657				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.36092				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.96132				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.65446				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.79211				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.62180				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.37500	4.37500	4.37500	113.24509				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.15500	5.15500	5.15500	103.90434				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.90428				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.02254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.89834				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.24499				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.11500	114.31507	5.11500	114.19253				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.80456				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.30704				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.94624				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.77331				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.77331				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.21659				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.10358				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.92970				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	101.42407				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.20951				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.87348				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.87348				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.15142				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.12760				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.31610				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.81946				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.76076				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.88569				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.02996				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.19490				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.67980				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.69997				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.92367				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.30727				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.11929				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.19856				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.20101				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	100.12482				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	104.66436				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.13299				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.14940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.46834				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.04658				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	114.91315				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.54717				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.41545				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.79495				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.79495				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.76832				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.61000	95.64312	10.61000	95.56211				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.79000	95.44023	9.79000	95.36549				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.34000	94.25423	10.34000	94.17637				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51' On 21/12/2026 Spot Bond			10.34000	94.25423	10.34000	94.17637				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52' On 31/07/2024 Spot Bond			9.10000	100.19364	9.10000	100.12099				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52' On 31/07/2024 Spot Bond			11.05000	100.23409	11.05000	100.14624				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53' On 31/07/2024 Spot Bond			11.00000	100.23306	11.00000	100.14559				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53' On 31/01/2024 Spot Bond			10.50000	100.22272	10.50000	100.13915				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53' On 31/01/2024 Spot Bond			10.50000	100.22272	10.50000	100.13915				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54' On 02/04/2026 Spot Bond					0.00000	100.56763				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54' On 31/01/2030 Spot Bond					0.00000	100.08379				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54' On 28/11/2022 Spot Bond					0.00000	101.53929				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54' On 31/07/2023 Spot Bond			10.60000	100.22479	10.60000	100.14044				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55' On 31/01/2024 Spot Bond			10.47000	100.14926	10.47000	100.13875				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55' On 31/01/2024 Spot Bond			10.55000	100.22375	10.55000	100.13979				0.00	0	
Total ASN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.64149				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.24017				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.08390				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.71430				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.73584				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.98329				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.25836				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	101.97643				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.22000	100.15720	9.22000	100.08458				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.34673				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.28239				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.26732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.23019				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.46365				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.11190				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.09708				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.77791				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	99.92834				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.79515				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.60333				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	99.85192				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.75482				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.49962				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 02/04/2026 Spot Bond					0.00000	100.53551				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.87328				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.95532				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.22618				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.02328				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.03780				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.41557				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.70526				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.31379				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.46932				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.54940				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.64171				0.00	0	
Total ASN679 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.91666				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.95407				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.50442				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.30328				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.68441				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.14396				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.09343				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.48770				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.09136				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.82931				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.83555				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.74830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.89598				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.85175				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.57568				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.71500				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.19142				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.46719				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.51997				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.97293				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.27462				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.14446				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.09096				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73(On 28/02/2026 Spot Bond					0.00000	101.37497				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73(On 31/03/2026 Spot Bond					0.00000	100.71230				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74(On 20/06/2026 Spot Bond					0.00000	100.79809				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74(On 20/06/2026 Spot Bond					0.00000	100.81058				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74(On 25/11/2024 Spot Bond					0.00000	101.97170				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74(On 31/10/2026 Spot Bond					0.00000	100.08693				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	100.99155				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	100.93729				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			10.04384	10.04384	10.04384	102.85138				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	101.19161				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.13526				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.09603				0.00	0	
Total ASN803 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.08643				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.08656				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.99387				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.69734				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	100.55698				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	100.52335				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.38516				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.41631				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	100.16084				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.41252				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.50097				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.49947				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.37826				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.31574				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.31574				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.09614				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.85880				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.15565				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.15362				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.15362				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.30132				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	100.47286				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.18002				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 26/10/2022 Spot Bond					0.00000	100.18135				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/10/2022 Spot Bond					0.00000	100.18534				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.16450				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.16356				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.79818				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.82330				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.46100				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.23486				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86 On 29/10/2025 Spot Bond					0.00000	100.14944				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	100.45066				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	100.13830				0.00	0	
Total ASN863 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.00738				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.00738				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.84443				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.90398				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.90398				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	101.01009				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 15/09/2022 Spot Bond					0.00000	100.83486				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.74018				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 27/09/2022 Spot Bond					0.00000	100.55482				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.74912				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.72604				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	100.08496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.41276				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.35788				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.41224				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.41626				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.49000	100.62193	11.49000	100.31329				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.48145				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.86616				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.52199				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.50000	100.45466	7.50000	100.39405				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.40523				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.08770				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW37 On 12/07/2025 Spot Bond					0.00000	100.31377				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.32692				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.40000	12.40000	12.40000	103.55638				0.00	0	180,000,00
Total BAYA72 SPOT										0.00	0	180,000,00
Total For BAYA72										0.00	0	180,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.32758				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.46350				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.95204				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.38941				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.17738				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.08367				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.83328				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.88200				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.87793				0.00	0	
Total BAYA86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.03121				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.73927				0.00	0	30,000,00
Total BAYA88 SPOT										0.00	0	30,000,00
Total For BAYA88										0.00	0	30,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.14414				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.01033				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.81005				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.83389				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.80958				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.77567				0.00	0	50,000,00
Total BAYA94 SPOT										0.00	0	50,000,00
Total For BAYA94										0.00	0	50,000,00
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.80001				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	100.83422				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.88306				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.88222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.00346				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.25894				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.02805				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: 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	
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.00433				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.08568				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	101.30504				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.00381				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.99436				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.00346				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.34500	9.34500	9.34500	97.07443				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21' On 05/08/2033 Spot Bond					0.00000	99.99963				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.31748				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.05823				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.79826				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.01238				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.18774				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.86874				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.28696				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.99370				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			9.28500	105.20915	9.28500	105.12945				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.40148				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.14558				0.00	0	
Total BGL17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.99253				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.92874				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.86901				0.00	200,000,000	100,000,00
Total BGT01 SPOT										0.00	200,000,000	100,000,00
Total For BGT01										0.00	200,000,000	100,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.33415				0.00	0	195,000,00
Total BID10 SPOT										0.00	0	195,000,00
Total For BID10										0.00	0	195,000,00
BID11 On 15/11/2023 Spot Bond			8.03500	104.04691	8.03500	103.98010				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.33083				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.11888				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.55638				0.00	300,000,000	150,000,00
Total BID15 SPOT										0.00	300,000,000	150,000,00
Total For BID15										0.00	300,000,000	150,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	100.60527				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.62696				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.16130				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.39899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.46100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	88.97700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	60.45800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	45.04400				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	101.16121				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BNPP2 On 13/09/2022 Spot Bond					0.00000	100.80836				0.00	0	
Total BNPP21 SPOT										0.00	0	
Total For BNPP21										0.00	0	
BNPP2 On 29/08/2022 Spot Bond					0.00000	100.81562				0.00	0	
Total BNPP22 SPOT										0.00	0	
Total For BNPP22										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.47381				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.28098				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.02201				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.40673				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.66686				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.49276				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.03660				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.03767				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.14748				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.43879				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.03419				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.61169				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.32703				0.00	0	
Total BWZJ25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.91965				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	99.85692				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.84000	104.62784	8.84000	104.55369				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.14000	105.89603	9.14000	105.81848				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.69000	107.71816	9.69000	107.63509				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.23000	11.23000	11.23000	98.14037				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.05332				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.57526				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.67541				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.29812				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.31265				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.80577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.02717	4.77000	105.07700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.96400				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.79903				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.05000	106.23136	9.05000	106.15473				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	111.26582	8.70700	110.04400				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	99.92402				0.00	0	
Total CLN368 SPOT										0.00	0	
Total For CLN368										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.15984				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	103.39532	10.98000	103.30526				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	115.37777	6.50000	103.56900				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	101.64500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond										0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	100.79209				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.79292				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.79426				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.28000	151.80654	5.28000	151.64182				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.72000	150.23716	5.72000	150.06891				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.58624				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.32953				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			8.69500	106.84097	8.69500	106.76686				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.68164				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.39876				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.42233				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.01374				0.00	0	
Total CLN504 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.34510				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.98442				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.48177				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.77358				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.90260	9.96000	103.81849				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.66803	10.01000	102.58550				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.43073				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.92974				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	101.25079				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.76307	9.20000	103.68530				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.56380				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.38600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.24522				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.49083				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.92974				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.85467				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.24019				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.57000	100.03298	10.57000	99.94901				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.67325				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.22908				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.28387				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	146.97300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.62772				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			10.04000	104.57688	10.04000	104.49201				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.09000	103.54147	10.09000	103.45842				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.18000	102.34377	10.18000	102.26096				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.32085				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	99.78852				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.85996				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.37340				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.32038				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	125.13000				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	125.13000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.87591				0.00	0	
Total CLN561 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.27263	10.19000	102.23372				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.04000	102.72535	10.04000	102.64336				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.21979				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.40353				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.87381				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.09378				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.88159				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.27000	101.56863	10.27000	101.48574				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.85430				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.88111				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.89420				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.92946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.22777				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.54853				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.89957				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.00178				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.23164				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.19083				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.41147				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.72340				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.78822				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.99033				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.74763				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.70000	153.92558	3.70000	124.04074				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.53946				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.76357				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.35349				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.79256				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.51813				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.92087				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.78822				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.78822				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	97.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.00000				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN604 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.40552				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.15541				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.23998				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.35466				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.52012	9.32000	102.44361				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.22510				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.22376				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.04753				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.31432				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.43416				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.53109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.61500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.55043				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.04486				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.20644				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.15793				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.20288				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	94.71700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.23203				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			8.25500	100.63095	8.25500	100.56524				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.53963				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.50643				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			12.66500	60.37092	12.66500	79.34553				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.35035				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.74000	101.31738	10.74000	101.22958				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.53324				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.31111				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.48842				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	99.89931				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.21363				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.30416				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.52685				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.74844				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.65466				0.00	0	
Total CLN640 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.20487				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.31022				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.77441				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.35036				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.77566				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.65675				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.17967				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.52685				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.24969				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.52685				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.06600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.94818				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.83109				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.31186				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.51900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.10900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.89900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.99700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.46990				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.54120				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.80799				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.89568				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.24906				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.32907				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.67596				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.34848	155.19550	4.34848	125.99574				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.34848	155.19550	4.34848	125.99656				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.70790				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.79308				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.77071				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.32136				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.75435				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.97521				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.73908				0.00	0	
Total CLN683 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.75865				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.70885				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.89285				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.89264				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.30484				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.71607				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.78923				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.83485				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.34180				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.82520				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.62926				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	101.08206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.34269				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	87.46523				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.85695				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	88.90587				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.83567				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.90085				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.77179				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	81.00767				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	81.25078				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.79947				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.30072				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	100.77667				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.77667				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.77667				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.04596				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.82146				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.04265				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.36519				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.03748				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.07575				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.71680				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.71680				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.71680				0.00	0	
Total CLN726 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.72902				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.72902				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.72902				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.57623				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.61524				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.25434				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.83590				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.45985				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.29066				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.91082				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.99400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.14820				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.50554				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.74323				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.08203				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.01300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.34940				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.43307				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.78917				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.09496				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	100.89363				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75 On 01/10/2026 Spot Bond					0.00000	100.53268				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.09878				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.97625				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.28856				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.25178				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.43551				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.50534				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.10346				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	91.84884				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.09878				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.80281				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	103.96555				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.10999				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	84.06201				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.23299				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.34327				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.09792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.75000	6.75000	6.75000	121.64436				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.28511				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	101.53676				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.08483				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.08537				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	104.90319				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.09545				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.08802				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.08919				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.68786				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN786 On 21/12/2027 Spot Bond					0.00000	100.69123				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.68786				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	104.55691				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	104.42059				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	94.70400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	83,000,00
Total CLN792 SPOT										0.00	0	83,000,00
Total For CLN792										0.00	0	83,000,00
CLN793 On 05/09/2022 Spot Bond					0.00000	95.91586				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.68793				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN797 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.09575				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.09586				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.09586				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.38395				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	85.35743				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.08568				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.25093				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.09651				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.39308				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.08908				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.72181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.34500	97.14713	9.34500	97.07443				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.72780				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.19553				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 01/10/2022 Spot Bond					0.00000	100.79352				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN81 On 04/10/2022 Spot Bond					0.00000	100.67172				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN81 On 04/10/2022 Spot Bond					0.00000	100.67172				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.09583				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN81 On 31/01/2027 Spot Bond					0.00000	100.09651				0.00	0	60,000,00
Total CLN817 SPOT										0.00	0	60,000,00
Total For CLN817										0.00	0	60,000,00
CLN81 On 31/01/2030 Spot Bond					0.00000	100.08486				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN82(On 31/07/2025 Spot Bond					0.00000	100.09583				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82(On 31/05/2025 Spot Bond					0.00000	100.68793				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82(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	
CLN82(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	
CLN82(On 31/07/2025 Spot Bond					0.00000	100.09583				0.00	0	86,000,00
Total CLN824 SPOT										0.00	0	86,000,00
Total For CLN824										0.00	0	86,000,00
CLN82(On 31/07/2025 Spot Bond					0.00000	100.09583				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82(On 31/07/2027 Spot Bond					0.00000	100.09550				0.00	0	86,000,00
Total CLN826 SPOT										0.00	0	86,000,00
Total For CLN826										0.00	0	86,000,00
CLN82(On 31/07/2025 Spot Bond					0.00000	100.09583				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82(On 31/08/2024 Spot Bond					0.00000	90.56939				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82(On 31/01/2025 Spot Bond					0.00000	100.09561				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83(On 31/07/2026 Spot Bond					0.00000	100.13758				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.01339				0.00	0	
Total CLN831 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.09550				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	100.12964				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.10088				0.00	0	281,000,00
Total CLN834 SPOT										0.00	0	281,000,00
Total For CLN834										0.00	0	281,000,00
CLN834 On 31/08/2026 Spot Bond					0.00000	101.10102				0.00	0	281,000,00
Total CLN835 SPOT										0.00	0	281,000,00
Total For CLN835										0.00	0	281,000,00
CLN835 On 31/08/2027 Spot Bond					0.00000	101.10103				0.00	0	281,000,00
Total CLN836 SPOT										0.00	0	281,000,00
Total For CLN836										0.00	0	281,000,00
CLN836 On 31/08/2029 Spot Bond					0.00000	101.10093				0.00	0	281,000,00
Total CLN837 SPOT										0.00	0	281,000,00
Total For CLN837										0.00	0	281,000,00
CLN837 On 31/03/2027 Spot Bond					0.00000	101.01015				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.78944				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	100.63881				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	102.69100				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	102.12800				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	101.47100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.72830				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	100.62712				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	100.62050				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.72921				0.00	0	115,000,00
Total CLN847 SPOT										0.00	0	115,000,00
Total For CLN847										0.00	0	115,000,00
CLN847 On 31/03/2027 Spot Bond					0.00000	100.72920				0.00	0	115,000,00
Total CLN848 SPOT										0.00	0	115,000,00
Total For CLN848										0.00	0	115,000,00
CLN848 On 31/03/2029 Spot Bond					0.00000	100.72885				0.00	0	115,000,00
Total CLN849 SPOT										0.00	0	115,000,00
Total For CLN849										0.00	0	115,000,00
CLN849 On 31/07/2025 Spot Bond					0.00000	100.10280				0.00	0	121,000,00
Total CLN850 SPOT										0.00	0	121,000,00
Total For CLN850										0.00	0	121,000,00
CLN850 On 27/09/2028 Spot Bond					0.00000	100.81647				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.53413				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.55261				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.47359				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN855 On 20/07/2027 Spot Bond					0.00000	100.48673				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.46923				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	99.87829				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.33787				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.19936				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.27077				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.24424				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.30919				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	108.80686				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.72000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.23000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.36390				0.00	0	
Total CLN867 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	84.84198				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.08287				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.08380				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.08327				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.44302				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.66500	104.07064	9.66500	103.99016				0.00	0	110,000,00
Total COJ05 SPOT										0.00	0	110,000,00
Total For COJ05										0.00	0	110,000,00
COJ08 On 22/06/2026 Spot Bond			11.31000	101.88574	11.31000	101.79391				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.75500	100.70408	10.75500	100.61765				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.13000	103.12706	9.13000	103.05162				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.10000	92.17200	13.10000	92.07619				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.69000	92.38940	11.69000	92.30341				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.09144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.16600				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.28604				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.61166				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.44000	10.44000	10.44000	102.16788				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.26753				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.63278				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.79374				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.80229				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.51316				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.53056				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.64500	105.71704	7.64500	105.65132				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	71.87479	100.00000	71.39337				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	71.87479	100.00000	71.39337				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.19500	100.42940	9.19500	105.18399				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	99.73894	9.69000	104.48932				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.73894	9.69000	104.48932				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.64000	95.86974	10.64000	95.78875				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.63500	92.84205	11.63500	97.78461				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	99.72818	10.10000	104.67894				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.72818	10.10000	104.67894				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	101.15522				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.24641				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.21203				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.54221				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.07790				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF27 On 02/04/2029 Spot Bond					0.00000	99.19667				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.92847				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	99.86533				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.45186				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.07698				0.00	16,340,000.000	8,170,000.00
Total DVFB27 SPOT										0.00	16,340,000.000	8,170,000.00
Total For DVFB27										0.00	16,340,000.000	8,170,000.00
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.31499				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.07994				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.04048				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.35315				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.97719				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.01173				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.60500	105.92946	8.60500	105.85674				0.00	0	
Total ECN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.31000	115.85996	5.31000	115.73399				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.00500	102.90439	5.00500	102.79498				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	143.16807	2.25000	143.04739				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	157.64451	3.76000	157.49254				0.00	0	2,830,000,00
Total EL28 SPOT										0.00	0	2,830,000,00
Total For EL28										0.00	0	2,830,000,00
EL29 On 19/11/2029 Spot Bond			3.77500	143.66743	3.77500	143.52879				0.00	0	6,000,000,00
Total EL29 SPOT										0.00	0	6,000,000,00
Total For EL29										0.00	0	6,000,000,00
EL30 On 29/07/2030 Spot Bond			3.78000	138.91062	3.78000	138.77649				0.00	0	1,000,000,00
Total EL30 SPOT										0.00	0	1,000,000,00
Total For EL30										0.00	0	1,000,000,00
EL31 On 02/06/2031 Spot Bond			5.13000	117.05219	5.13000	116.92633				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.97500	105.20349	4.97500	105.09189				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	143.16807	2.25000	143.04739				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	167.85877				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.14724				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	128.20583				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.27358				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.43091				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.65466				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.52085				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.32538				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.78981				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	93.57882				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	100.80602				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	103.64058				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN015 On 02/04/2027 Spot Bond					0.00000	101.63914				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.75000	101.50481	10.75000	101.41819				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.53500	12.53500	12.53500	94.01763				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.58500	12.58500	12.58500	98.17642				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.84000	10.84000	10.84000	100.33902				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.84000	10.84000	10.84000	99.97499				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.51000	12.51000	12.51000	69.67812				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.82000	11.82000	11.82000	97.89465				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.51000	12.51000	12.51000	91.36503				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.55092				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.98322				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.89832				0.00	0	
Total EPF018 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.94115				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	99.94313				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	101.16980				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	101.23755				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	101.03935				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.88003				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.90764				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.81643				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.59769				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.49697				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.21739				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.08359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.70348				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.40412				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	99.93228				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.07464				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.37600				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B8 On 17/05/2027 Spot Bond					0.00000	101.44176				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C9 On 17/05/2025 Spot Bond					0.00000	101.40879				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C8 On 17/05/2027 Spot Bond					0.00000	101.47456				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA29 On 17/08/2022 Spot Bond					0.00000	101.39700				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.27121				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA27 On 17/08/2023 Spot Bond					0.00000	101.40906				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 ¹ On 17/05/2025 Spot Bond					0.00000	101.33228				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 ¹ On 17/05/2027 Spot Bond					0.00000	101.39803				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.90500	101.27141	7.90500	101.20799				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	100.32722	10.00000	100.24850				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.84000	96.74424	9.84000	96.66810				0.00	0	11,652,467.10
Total ES26 SPOT										0.00	0	11,652,467.10
Total For ES26										0.00	0	11,652,467.10
ES26/R On 02/04/2026 Spot Bond			7.85000	102.72944	7.85000	102.66462				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.95500	75.95860	11.97500	75.78922			17,932,500,000.00	1,500,000,000	10,580,300.00	
Total ES33 SPOT									17,932,500,000.00	1,500,000,000	10,580,300.00	
Total For ES33									17,932,500,000.00	1,500,000,000	10,580,300.00	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.96419	7.50000	102.90241				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.31000	74.39419	12.31500	74.29326				0.00	0	7,130,000.00
Total ES42 SPOT										0.00	0	7,130,000.00
Total For ES42										0.00	0	7,130,000.00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.41688	8.50000	102.34701				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.26393				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.94558				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.35816				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.82864				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.80085				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.14475				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.32381				0.00	400,000,000	250,000,000
Total FIFB19 SPOT										0.00	400,000,000	250,000,000
Total For FIFB19										0.00	400,000,000	250,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.32404				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.40497				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.42521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG05 SPOT										0.00	0	
Total For FIG05										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	102.18300				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.37555				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.45774				0.00	0	2,330,000,00
Total FRB24 SPOT										0.00	0	2,330,000,00
Total For FRB24										0.00	0	2,330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.19897				0.00	200,000,000	100,000,00
Total FRB25 SPOT										0.00	200,000,000	100,000,00
Total For FRB25										0.00	200,000,000	100,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.07488				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.42000	104.23367	9.42000	104.15505				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.68332				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.53584				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.34000	98.81714	9.34000	98.74323				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.32371				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			1.72000	327.56756	1.72000	327.30522				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	161.64875				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.62000	215.85826	3.62000	215.65226				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	113.62383				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.99500	4.99500	4.99500	228.54278				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.20000	99.57515	5.20000	99.46751				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.11000	100.61698	5.11000	100.50918				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.56000	8.56000	8.56000	83.19399				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.60000	8.60000	8.60000	82.31880				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	156.78191				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.61266				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.73637				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.33918				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	100.11289				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.31434				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.87335				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	120.40342				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.94245				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.78812				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	118.21340				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.76961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.41761				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.43977				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.30166				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.18593				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.33167				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.41118				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	100.56243				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	101.16905				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.40812				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.75455				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.85822				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	100.93571				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	96.61112				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.94651				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.15062				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.84823				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.93544				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.05988				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.86675				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.48337				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.19223				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.52004				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.20875				0.00	0	
Total FRC328 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	99.94345				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.26243				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.63531				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.48993				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.28232				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.65208				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.09522				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.76460				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.28519				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.00013				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.35668				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.47453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.20546				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	98.33657				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.28532				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.33137				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.40377				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.26356				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.22670				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.22678				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.70678				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.27908				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 31/01/2024 Spot Bond					0.00000	100.15330				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	100.57112				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.95685				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.99311				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.36263				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.23705				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.36802				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.08846				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.09449				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.25318				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.25229				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.14991				0.00	0	
Total FRC374 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.47355				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.12750				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.12135				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.78190				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.89337				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.87930				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.28430				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.28430				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.28146				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.28146				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.03291				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.16613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.26028				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 28/10/2022 Spot Bond					0.00000	100.08529				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.12803				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	101.69926				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	100.76126				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.16609				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.16219				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.80978				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.18171				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.20578				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	100.25920				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	100.47387				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.20957				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	102.10190				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	102.69736				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	100.50030				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.60746				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.39139				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.99853				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	104.06068				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.16613				0.00	0	357,000,00
Total FRC410 SPOT										0.00	0	357,000,00
Total For FRC410										0.00	0	357,000,00
FRC41 On 30/04/2025 Spot Bond					0.00000	100.17907				0.00	0	281,000,00
Total FRC411 SPOT										0.00	0	281,000,00
Total For FRC411										0.00	0	281,000,00
FRC41 On 31/05/2027 Spot Bond					0.00000	101.20823				0.00	0	281,000,00
Total FRC412 SPOT										0.00	0	281,000,00

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 FRC412									0.00	0	281,000,00
FRC41: On 30/04/2029 Spot Bond					0.00000	100.18576			0.00	0	281,000,00
Total FRC413 SPOT									0.00	0	281,000,00
Total For FRC413									0.00	0	281,000,00
FRC41: On 31/05/2027 Spot Bond					0.00000	101.11289			0.00	0	
Total FRC414 SPOT									0.00	0	
Total For FRC414									0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.95544			0.00	0	
Total FRC415 SPOT									0.00	0	
Total For FRC415									0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	98.78656			0.00	0	
Total FRC416 SPOT									0.00	0	
Total For FRC416									0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.17906			0.00	0	115,000,00
Total FRC417 SPOT									0.00	0	115,000,00
Total For FRC417									0.00	0	115,000,00
FRC41: On 31/05/2027 Spot Bond					0.00000	100.88115			0.00	0	115,000,00
Total FRC418 SPOT									0.00	0	115,000,00
Total For FRC418									0.00	0	115,000,00
FRC41: On 30/04/2029 Spot Bond					0.00000	100.18433			0.00	0	115,000,00
Total FRC419 SPOT									0.00	0	115,000,00
Total For FRC419									0.00	0	115,000,00
FRC42: On 30/04/2026 Spot Bond					0.00000	100.16613			0.00	0	12,000,00
Total FRC420 SPOT									0.00	0	12,000,00
Total For FRC420									0.00	0	12,000,00
FRC42: On 27/09/2028 Spot Bond					0.00000	100.72608			0.00	0	
Total FRC421 SPOT									0.00	0	
Total For FRC421									0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.67024			0.00	0	
Total FRC422 SPOT									0.00	0	
Total For FRC422									0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.67024			0.00	0	
Total FRC423 SPOT									0.00	0	
Total For FRC423									0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.46687			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.16603				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,000,000,00
Total FRC426 SPOT										0.00	0	11,000,000,00
Total For FRC426										0.00	0	11,000,000,00
FRC426 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,000,000,00
Total FRC427 SPOT										0.00	0	11,000,000,00
Total For FRC427										0.00	0	11,000,000,00
FRI33 On 28/02/2033 Spot Bond			4.65000	108.92026	4.65000	108.80753				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.85500	118.02508	4.85500	117.90100				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.28546				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.44696				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.55906				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.81365				0.00	200,000,000	100,000,00
Total FRJ25 SPOT										0.00	200,000,000	100,000,00
Total For FRJ25										0.00	200,000,000	100,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.05267				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.52359				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ275 On 20/04/2024 Spot Bond					0.00000	100.15223				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.22923				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.06323				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ295 On 20/04/2024 Spot Bond					0.00000	100.15873				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.69035				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.53800	4.53800	4.53800	105.24669				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.82500	4.82500	4.82500	118.33800				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.89206				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.96500	116.43833	4.96500	116.31490				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.00000	228.68320	5.00000	228.43966				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.10500	114.45520	5.10500	114.33259				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	227.82201				0.00	0	
Total FRS112 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.78000	157.30901	3.78000	157.15712				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	109.68906	3.70500	109.58380				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.90500	117.30069	4.90500	117.17690				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.15000	225.61432	5.15000	225.37134				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.20000	224.60231	5.20000	224.35953				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.96000	160.41978	2.96000	160.27541				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.23000	223.99772	5.23000	223.75505				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.10500	114.45520	5.10500	114.33259				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.23000	209.22123	4.23000	209.01131				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.85500	104.48982	5.85500	104.37169				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.12000	210.40053	4.12000	210.19129				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.18000	209.75633	4.18000	209.54673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.74000	214.01203	5.74000	213.77148				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.80500	105.12113	5.80500	105.00268				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.10500	5.10500	5.10500	114.33259				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.08500	114.73603	5.08500	114.61332				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.99000	211.80412	3.99000	211.59569				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.51000	218.44783	5.51000	218.20629				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.12000	210.40053	4.12000	210.19129				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.12000	210.40053	4.12000	210.19129				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.52100	216.95809	3.52100	216.75277				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.73000	157.49658	3.73000	157.34514				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.47000	206.67452	4.47000	206.46320				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			4.51000	206.25356	4.51000	206.04200				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.70000	157.60926	3.70000	157.45807				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			3.98500	211.85832	3.98500	211.64992				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.52000	4.52000	4.52000	205.93684				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.20976				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.23665				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.78199				0.00	46,000,000	11,500,00
Total FRS180 SPOT										0.00	46,000,000	11,500,00
Total For FRS180										0.00	46,000,000	11,500,00
FRS18(On 27/09/2025 Spot Bond					0.00000	100.69208				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	177.88922				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	135.38573				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	185.41923				0.00	0	
Total FRS187 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	137.27939				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	99.99991				0.00	46,000,000	11,500,00
Total FRS199 SPOT										0.00	46,000,000	11,500,00
Total For FRS199										0.00	46,000,000	11,500,00
FRS20 On 12/08/2025 Spot Bond					0.00000	101.48684				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.28602				0.00	56,000,000	14,000,00
Total FRS201 SPOT										0.00	56,000,000	14,000,00
Total For FRS201										0.00	56,000,000	14,000,00
FRS20 On 14/10/2025 Spot Bond					0.00000	100.30676				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.30373				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.68572				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.76460				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.47488				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	119.52178				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	106.78875				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	104.33668				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	101.41546				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	70.63364				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.55246				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	106.51990				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.36294				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	97.35600				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.04080				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	112.15019				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.96462				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.45141				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.67614				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	113.60286				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.68109				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.67711				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	101.23867				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	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.84665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.04301				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.28324				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.71716				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.38500	10.38500	10.38500	99.18076				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.38500	10.38500	10.38500	99.18076				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.22600				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	99.71944				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.72900	11.72900	11.72900	88.77074				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.10849				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	91.44283				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS293 On 26/01/2023 Spot Bond					0.00000	96.30957				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS297 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS298 On 09/05/2025 Spot Bond					0.00000	99.60332				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	103.82391				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS301 On 16/05/2027 Spot Bond					0.00000	101.41447				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	100.47766				0.00	0	
Total FRS305 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.16613				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 31/07/2023 Spot Bond					0.00000	100.39149				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			1.43000	1.43000	1.43000	328.53200				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.16000	329.92920	1.16000	329.67998				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.17000	1.17000	1.17000	329.63738				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.01925				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.80500	109.42738	4.80500	109.31279				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.52000	70.72585	4.52000	114.78517				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	160.69943				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	159.62280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.23000	2.23000	2.23000	325.16329				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.83500	7.83500	7.83500	103.27181				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.58000	106.21993	8.58000	106.14682				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.59000	103.31797	8.59000	103.24715				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.97000	105.12910	8.97000	105.05352				0.00	0	4,308,50
Total FRX26 SPOT										0.00	0	4,308,50
Total For FRX26										0.00	0	4,308,50
FRX27 On 07/03/2027 Spot Bond			9.46000	106.91219	9.46000	106.83167				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.35000	103.81034	9.35000	103.73304				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.62500	100.86294	9.62500	100.78567				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.19500	100.50111	10.19500	100.41833				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.64000	102.99561	10.64000	102.90813				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.60500	73.84931	11.60500	73.78105				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.48057				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.29091				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.23827				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.27403				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.28455				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.13056				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.14363				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.15015				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.05663				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.20196				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	101.26076				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.41684				0.00	0	
Total GH5A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.22039				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.26911				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.69925				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.92000	117.66613	3.92000	117.55099				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.31190				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.17400	105.31012	8.17400	105.24099				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.41537				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.85000	106.31189	7.85000	106.24481				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.20736				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.11063				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.13714				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.90794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.52275				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.58039				0.00	200,000,000	100,000,000
Total GRT27 SPOT										0.00	200,000,000	100,000,000
Total For GRT27										0.00	200,000,000	100,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	100.92441				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.38763				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.10948				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.28989				0.00	0	1,000,000,000
Total GRT32 SPOT										0.00	0	1,000,000,000
Total For GRT32										0.00	0	1,000,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	100.61330				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.05617				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.64396				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.54932				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.08060				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	101.30712				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.53127				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.76585				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.57100				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.91257				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.60515				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.87006				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.91124				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.25171				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.59411				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.97641				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.30085				0.00	0	
Total H12T2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.73813				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.50697				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	101.08568				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.60911				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.63654				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.00186				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.92028				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.55119				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.54146				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.58537				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.04000	326.22868	2.04000	325.95897				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.22000	2.22000	2.22000	334.88901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.82000	102.19064	10.82000	102.10144			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.80000	80.04728	4.80000	110.13440			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.79500	84.08651	11.79500	84.00799		4,718,000,000,000.00	400,000,000	4,169,712,60	
Total HWAY34 SPOT								4,718,000,000,000.00	400,000,000	4,169,712,60	
Total For HWAY34								4,718,000,000,000.00	400,000,000	4,169,712,60	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.42000	100.00000	9.35793		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.82500	83.32239	11.82500	83.24438		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	9.41695	100.00000	9.35490		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	101.11867		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.26000	163.13477	2.28000	162.91861		64,344,762,840,000.00	28,471,134,000	619,710,409,50	
Total I2025 SPOT								64,344,762,840,000.00	28,471,134,000	619,710,409,50	
Total For I2025								64,344,762,840,000.00	28,471,134,000	619,710,409,50	
I2029 On 31/03/2029 Spot Bond			3.50500	119.51978	3.45000	119.80888		193,540,506,020,000.00	55,218,404,000	276,531,825,50	
Total I2029 SPOT								193,540,506,020,000.00	55,218,404,000	276,531,825,50	
Total For I2029								193,540,506,020,000.00	55,218,404,000	276,531,825,50	
I2033 On 28/02/2033 Spot Bond			4.16000	113.93189	4.15000	113.92339		259,827,027,200,000.00	62,458,420,000	525,936,973,90	
Total I2033 SPOT								259,827,027,200,000.00	62,458,420,000	525,936,973,90	
Total For I2033								259,827,027,200,000.00	62,458,420,000	525,936,973,90	
I2038 On 31/01/2038 Spot Bond			4.25000	127.22199	4.20500	127.81121		218,297,111,350,000.00	51,364,026,200	603,297,859,40	
Total I2038 SPOT								218,297,111,350,000.00	51,364,026,200	603,297,859,40	
Total For I2038								218,297,111,350,000.00	51,364,026,200	603,297,859,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Spot Bond			4.18000	117.23655	4.20000	116.73595			191,538,506,456,000.00	45,822,609,200	452,548,181,00
Total I2046 SPOT									1,538,506,456,000.00	45,822,609,200	452,548,181,00
Total For I2046									1,538,506,456,000.00	45,822,609,200	452,548,181,00
I2050 On 31/12/2050 Spot Bond			4.19100	118.59292	4.21000	118.06126			280,160,725,732,800.00	66,848,180,800	567,479,433,20
Total I2050 SPOT									1,160,725,732,800.00	66,848,180,800	567,479,433,20
Total For I2050									1,160,725,732,800.00	66,848,180,800	567,479,433,20
IBG01 On 07/02/2025 Spot Bond					0.00000	99.94650			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.94480			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.89000	326.85531	1.89000	326.58906			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.62509			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	99.95691			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.86381			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.83799			0.00	0	
Total IBL133 SPOT									0.00	0	
Total For IBL133									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.29339			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.31418			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.60886			0.00	0	
Total IBL136 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.93179				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.86220				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.24775				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.76710				0.00	54,800,000	13,700,00
Total IBL145 SPOT										0.00	54,800,000	13,700,00
Total For IBL145										0.00	54,800,000	13,700,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.51805				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.09666				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.13593				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	101.15384				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.11645				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.92926				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.12141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	102.02611				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.27919				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.29022				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.45584				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.36494				0.00	0	1,000,000,00
Total IBL168 SPOT										0.00	0	1,000,000,00
Total For IBL168										0.00	0	1,000,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.30072				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.17412				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.16045				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.39837				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.85223				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.87893				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.38133				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.17683				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.93391				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.93753				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.87318				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.00421				0.00	160,000,000	80,000,000
Total IBL200 SPOT										0.00	160,000,000	80,000,000
Total For IBL200										0.00	160,000,000	80,000,000
IBL201 On 02/12/2026 Spot Bond					0.00000	101.03475				0.00	160,000,000	160,000,000
Total IBL201 SPOT										0.00	160,000,000	160,000,000
Total For IBL201										0.00	160,000,000	160,000,000
IBL202 On 02/12/2022 Spot Bond					0.00000	100.31547				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.06809				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.02189				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.86773				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.97568				0.00	0	
Total IBL206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.07487				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.08154				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.25296				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	101.12982				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	101.12982				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	101.12982				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	101.12982				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.48930				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.77577				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.69752				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.50207				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.18480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.12660				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.28853				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	101.81781				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.89156				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	101.80488				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.18506				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.94074				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.82916				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.01514				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.92476				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.95336				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL231 On 21/06/2025 Spot Bond					0.00000	100.74613				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	101.00979				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.58641				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.61159				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.77844				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.70910				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.64974				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.24838				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.22789				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond			11.14000	99.31422	11.14000	95.53596				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.16451				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.17157				0.00	0	
Total IBL242 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL242									0.00	0	
IBL243 On 04/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		790,000,000,000.00	7,900,000,000	7,900,000,000	
Total IBL243 SPOT								10,000,000,000,000.00	7,900,000,000	7,900,000,000	
Total For IBL243								10,000,000,000,000.00	7,900,000,000	7,900,000,000	
IBL60 On 17/02/2024 Spot Bond			8.71500	101.90605	8.71500	106.94706		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			7.08500	102.84159	7.08500	102.78297		0.00	0	0	
Total IBL78 SPOT								0.00	0	0	
Total For IBL78								0.00	0	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.33592		0.00	0	0	
Total IBL98 SPOT								0.00	0	0	
Total For IBL98								0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			9.88000	101.28165	9.88000	101.20206		0.00	0	0	
Total IDCG06 SPOT								0.00	0	0	
Total For IDCG06								0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			11.13500	103.34271	11.13500	103.28002		0.00	0	0	
Total IDCG08 SPOT								0.00	0	0	
Total For IDCG08								0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			10.46000	103.01640	10.46000	102.93034		0.00	0	0	
Total IDCG11 SPOT								0.00	0	0	
Total For IDCG11								0.00	0	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.83619		0.00	0	0	
Total IDCG13 SPOT								0.00	0	0	
Total For IDCG13								0.00	0	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.78458		0.00	0	0	
Total IDCG15 SPOT								0.00	0	0	
Total For IDCG15								0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.38676		0.00	0	0	
Total IDCG16 SPOT								0.00	0	0	
Total For IDCG16								0.00	0	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.94218		0.00	0	0	
Total IDCG17 SPOT								0.00	0	0	
Total For IDCG17								0.00	0	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.56779		0.00	200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	200,000,000	100,000,000
Total For IDCG19										0.00	200,000,000	100,000,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.78455				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.21488				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.58572				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.84076				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.19000	100.41503	9.19000	100.34110				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.09798				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.09391				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.74104				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.07059				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.18910				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.33336				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	101.40294				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.75740				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.67352				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.72164				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.99981				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.26650				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.90366				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.90203				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.94449				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.41632				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.55839				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.89355				0.00	0	
Total IPF33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	101.17986				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.47763				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.78000	203.43767	4.78000	203.22461				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.16263				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.68000	204.47540	4.68000	204.26287				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.60285				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.52810				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.28447				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.38783				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.98642				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.27405				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.20534				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.04636				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.39426				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.89010				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.93736	7.40000	100.87764				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.48648				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.48878				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.23000	100.15452	7.23000	98.66801				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.77027				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.24033	7.45000	103.17745				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	101.14176				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			7.39000	103.21436	7.39000	103.15200				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.28418				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.23689				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	101.09024				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.99936				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.70456				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.15851				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.94500	7.94500	7.94500	102.49580				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.64500	8.64500	8.64500	101.30781				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.19844				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.16032				0.00	0	
Total IVC214 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	102.23946				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	102.47227	8.45000	102.40278				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.34953	7.20000	101.00144				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	99.94311				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.19343				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.13534				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			6.20000	6.20000	6.20000	99.49299				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.93275				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.25000	6.25000	6.25000	98.78214				0.00	0	
Total IVZ105 SPOT										0.00	0	
Total For IVZ105										0.00	0	
IVZ106 On 25/08/2022 Spot Bond			6.15000	6.15000	6.15000	99.61396				0.00	0	
Total IVZ106 SPOT										0.00	0	
Total For IVZ106										0.00	0	
IVZ107 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ107 SPOT										0.00	0	
Total For IVZ107										0.00	0	
IVZ108 On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	30,000,000,000	30,000,000,000
Total IVZ108 SPOT										10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For IVZ108										10,000,000,000,000.00	30,000,000,000	30,000,000,000
IVZ110 On 29/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ110 SPOT										0.00	0	
Total For IVZ110										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	100.94212				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.53934				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.45396				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.32297				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.20882				0.00	300,000,000	150,000,000
Total KAP017 SPOT										0.00	300,000,000	150,000,000
Total For KAP017										0.00	300,000,000	150,000,000
KAP018 On 14/04/2024 Spot Bond					0.00000	100.46706				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.16284				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.87046				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond					0.00000	100.87321				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.42908				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.02188				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.32099				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.33609				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.46251				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.94000	117.87547	9.94000	117.78228				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.50500	103.72239	8.50500	103.65088				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.75631				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.75923				0.00	0	750,000,00
Total LGL08 SPOT										0.00	0	750,000,00
Total For LGL08										0.00	0	750,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	103.71483				0.00	0	100,000,00
Total LGL09 SPOT										0.00	0	100,000,00
Total For LGL09										0.00	0	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.49517				0.00	0	
Total LGL10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.14349			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.21423			0.00	0	
Total LHC01 SPOT									0.00	0	
Total For LHC01									0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.22311			0.00	0	
Total LHC02 SPOT									0.00	0	
Total For LHC02									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.21851			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.34765			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.37920			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.57029			0.00	300,000,000	150,000,000
Total MBF065 SPOT									0.00	300,000,000	150,000,000
Total For MBF065									0.00	300,000,000	150,000,000
MBF06: On 17/11/2023 Spot Bond					0.00000	101.28384			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.24683			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.74884			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.00640			0.00	0	
Total MBF072 SPOT									0.00	0	
Total For MBF072									0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.18123			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.22107				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.17010				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.86502				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.56031				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.88950				0.00	0	14,430,000,00
Total MBP049 SPOT										0.00	0	14,430,000,00
Total For MBP049										0.00	0	14,430,000,00
MBP05 On 23/08/2022 Spot Bond					0.00000	101.20513				0.00	0	50,000,00
Total MBP050 SPOT										0.00	0	50,000,00
Total For MBP050										0.00	0	50,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.97276				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.54424				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.19000	9.19000	9.19000	105.24191				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			8.02400	99.91215	8.02400	99.84636				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.54989				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.70318				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.90915				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.84000	99.56825	9.84000	99.48989				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.35603				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.09000	91.48390	10.09000	93.77220				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.24181				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.50000	99.67040	10.50000	99.58729				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.56010				0.00	0	50,000,00
Total MTN09 SPOT										0.00	0	50,000,00
Total For MTN09										0.00	0	50,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.35284				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.71023				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.49451				0.00	550,000,000	550,000,00
Total MTN13 SPOT										0.00	550,000,000	550,000,00
Total For MTN13										0.00	550,000,000	550,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	100.73520				0.00	0	
Total MTN15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN15									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.06290			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.39573			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.62105			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.15916			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.97809			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.24953			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.78500	95.84820	9.78500	95.77357			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.16526			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.46935			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.05237			0.00	0	50,000,00
Total MTN26 SPOT									0.00	0	50,000,00
Total For MTN26									0.00	0	50,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.61383			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.33009			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.38812				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.78252				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.34458				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.42540				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.42531				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.40509				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.31628				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.70202				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.88576				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.04174				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.18503				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			8.23500	101.76513	8.23500	101.69786				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			8.59500	101.53810	8.59500	101.46847				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.72000	99.52863	10.72000	99.44394				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.48837				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.13643				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.25866				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.26824				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.13521				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.81077				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.16000	106.06752	8.16000	105.99839				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.64000	101.66977	8.64000	106.31080				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.37500	104.67384	9.37500	104.59526				0.00	0	
Total NBK17A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.37500	104.99586	9.37500	104.91704			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.63000	104.37486	9.63000	104.29486			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.49500	102.85949	7.49500	102.79748			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.31800	108.99970	8.31800	108.92731			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.36000	108.82181	9.36000	108.74069			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			7.91500	7.91500	7.91500	106.37618			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.47715			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	61.42859	100.00000	61.02384			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.41979			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.25500	108.59358	9.25500	108.51351			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.54800	102.45301	7.54800	102.39114			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.76000	105.96398	8.76000	105.88994			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.18500	106.47641	8.18500	106.40566				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			7.99500	103.95934	7.99500	103.89293				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.92089				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.64923				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.15182				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.51500	11.51500	11.51500	78.42243				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.65122				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.28774				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.63230				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.00090				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.43536				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK49I On 09/11/2023 Spot Bond					0.00000	100.17080				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.64183				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.73973				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.88820				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.78405				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.35010				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.18621				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.47084				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.30716				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.24733				0.00	0	1,800,000.00
Total NBKB60 SPOT										0.00	0	1,800,000.00
Total For NBKB60										0.00	0	1,800,000.00
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.57937				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.26552				0.00	0	
Total NBKB62 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.74296				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78589				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.68500	104.02320	10.68500	103.93497				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.77963				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.34000	104.21369	10.34000	104.12807				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.78589				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.79573				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.80823				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.93893				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.93893				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	101.45655				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.93615				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.36737				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.25375				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.40802				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.74987				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.79704				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.64990				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.72184				0.00	30,000,000	10,000,00
Total NGLT1B SPOT										0.00	30,000,000	10,000,00
Total For NGLT1B										0.00	30,000,000	10,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.84250				0.00	0	338,525,00
Total NGT103 SPOT										0.00	0	338,525,00
Total For NGT103										0.00	0	338,525,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.97330				0.00	39,600,000	13,200,00
Total NGT104 SPOT										0.00	39,600,000	13,200,00
Total For NGT104										0.00	39,600,000	13,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.61187				0.00	0	
Total NGT105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.15272				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.90489				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.27486				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.02467				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.85167				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.24816				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.51450				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.11460				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.75896				0.00	0	3,010,000,00
Total NHM016 SPOT										0.00	0	3,010,000,00
Total For NHM016										0.00	0	3,010,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.55934				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	105.60693				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.40496				0.00	0	825,000,00

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 NHM020 SPOT										0.00	0	825,000,00
Total For NHM020										0.00	0	825,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	102.57944				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	224.35953				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.49000	3.49000	3.49000	217.09870				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	159.98709				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	113.62383				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	116.45805				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	159.58451				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	263.48876	3.45000	263.24090				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	160.35242				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.13500	3.13500	3.13500	221.10569				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.28000	219.66248	3.28000	219.45887				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.97500	90.78746	4.97500	116.17196				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.90105				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.81093				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.28753				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	139.24729				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.47225				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.26859				0.00	56,000,000	14,000,000
Total NN023 SPOT										0.00	56,000,000	14,000,000
Total For NN023										0.00	56,000,000	14,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.99250				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.34438				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.07769				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.05540				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.18929				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.36471				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.71286				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	153.83100				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.77233				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	153.61410				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	147.74111				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.91098				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.34393				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.75689				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.34843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.43879				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.95425				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.98934				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.36117				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.68012				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.54207				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.24729				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.81074				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.89131				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.81074				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.31016				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	100.42057				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.22135				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.00000				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	100.80943				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	94.90419				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	125.29000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	117.45000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	127.63000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	125.75000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	124.05194				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	89.85796				0.00	0	
Total NNF025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	90.10511				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	96.97462				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.12595				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	104.28822				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 08/09/2022 Spot Bond					0.00000	100.89654				0.00	0	
Total NNF082 SPOT										0.00	0	
Total For NNF082										0.00	0	
NNF08 On 19/09/2022 Spot Bond					0.00000	100.69531				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	
NNF08 On 28/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	125.57063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.66126				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.31924				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.33462				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.25074				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.05925				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.95685				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.41548				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.35146				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.14998				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.77633				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.18022				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02' On 31/10/2022 Spot Bond			8.59500	104.06653	8.59500	103.99450				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.32000	207.71022	2.32000	207.53378				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02' On 30/11/2028 Spot Bond			11.45000	105.79625	11.45000	105.69975				0.00	0	433,000,00
Total NRA028 SPOT										0.00	0	433,000,00
Total For NRA028										0.00	0	433,000,00
NRA02' On 30/11/2028 Spot Bond			100.00000	14.79888	100.00000	14.70084				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.26023				0.00	0	100,000,00
Total NTC23 SPOT										0.00	0	100,000,00
Total For NTC23										0.00	0	100,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	101.65719				0.00	0	800,000,00
Total NTC26 SPOT										0.00	0	800,000,00
Total For NTC26										0.00	0	800,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	101.17349				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.33573				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.68447				0.00	0	19,300,000,00
Total NTC32 SPOT										0.00	0	19,300,000,00
Total For NTC32										0.00	0	19,300,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.15798				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.41008				0.00	0	
Total NTC34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.83519				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.70292				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.64000	109.52207	8.64000	109.44656				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			8.18000	104.58279	8.18000	104.51310				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			9.01500	110.70949	9.01500	110.62993				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.49598				0.00	0	50,000,00
Total OML11 SPOT										0.00	0	50,000,00
Total For OML11										0.00	0	50,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.85320				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.02028				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.66973				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.27198				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.93687				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.63260				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 PEP03 SPOT										0.00	200,000,000	100,000,000
Total For PEP03										0.00	200,000,000	100,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	100.63287				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.23749				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.43448				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.22240				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			9.00000	106.67613	8.94000	106.81983			856,116,671,600,000.00	1,872,901,852,400	337,752,049,900	
Total R186 SPOT									56,116,671,600,000.00	872,901,852,400	337,752,049,900	
Total For R186									56,116,671,600,000.00	872,901,852,400	337,752,049,900	
R197 On 07/12/2023 Spot Bond			0.82000	331.37475	0.82000	331.13364			525,695,932,000.00	641,092,600	259,479,114,700	
Total R197 SPOT									525,695,932,000.00	641,092,600	259,479,114,700	
Total For R197									525,695,932,000.00	641,092,600	259,479,114,700	
R202 On 07/12/2033 Spot Bond			4.24000	245.01908	4.20000	245.67048			502,859,704,456,000.00	118,598,986,900	243,525,240,800	
Total R202 SPOT									12,859,704,456,000.00	118,598,986,900	243,525,240,800	
Total For R202									12,859,704,456,000.00	118,598,986,900	243,525,240,800	
R2023 On 28/02/2023 Spot Bond			7.05000	103.76277	6.99500	103.73461			120,296,445,965,000.00	158,907,297,300	369,938,214,300	
Total R2023 SPOT									10,296,445,965,000.00	158,907,297,300	369,938,214,300	
Total For R2023									10,296,445,965,000.00	158,907,297,300	369,938,214,300	
R2030 On 31/01/2030 Spot Bond			10.32500	88.25804	10.32000	88.20928			884,847,870,757,500.00	666,813,353,100	264,376,043,600	
Total R2030 SPOT									14,847,870,757,500.00	666,813,353,100	264,376,043,600	
Total For R2030									14,847,870,757,500.00	666,813,353,100	264,376,043,600	
R2032 On 31/03/2032 Spot Bond			10.77000	88.01694	10.76000	87.99441			640,432,576,444,000.00	802,268,577,200	577,401,959,900	
Total R2032 SPOT									10,432,576,444,000.00	802,268,577,200	577,401,959,900	
Total For R2032									10,432,576,444,000.00	802,268,577,200	577,401,959,900	
R2035 On 28/02/2035 Spot Bond			11.01000	89.52343	11.03000	89.32496			304,251,768,865,000.00	481,766,736,500	474,772,859,100	
Total R2035 SPOT									14,251,768,865,000.00	481,766,736,500	474,772,859,100	
Total For R2035									14,251,768,865,000.00	481,766,736,500	474,772,859,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			11.17500	81.20104	11.20000	80.97736		643,957,613,632,500.00	862,993,969,900	433,462,594,30	
Total R2037 SPOT								13,957,613,632,500.00	862,993,969,900	433,462,594,30	
Total For R2037								13,957,613,632,500.00	862,993,969,900	433,462,594,30	
R2040 On 31/01/2040 Spot Bond			11.27500	82.97983	11.27500	82.90567		598,484,529,672,500.00	851,306,831,900	521,218,864,00	
Total R2040 SPOT								18,484,529,672,500.00	851,306,831,900	521,218,864,00	
Total For R2040								18,484,529,672,500.00	851,306,831,900	521,218,864,00	
R2044 On 31/01/2044 Spot Bond			11.23500	80.18109	11.26500	79.90909		816,268,304,692,500.00	873,722,145,500	235,673,035,45	
Total R2044 SPOT								16,268,304,692,500.00	873,722,145,500	235,673,035,45	
Total For R2044								16,268,304,692,500.00	873,722,145,500	235,673,035,45	
R2048 On 28/02/2048 Spot Bond			11.18500	83.39258	11.21500	83.11242		629,179,673,327,500.00	950,306,631,500	514,983,047,90	
Total R2048 SPOT								19,179,673,327,500.00	950,306,631,500	514,983,047,90	
Total For R2048								19,179,673,327,500.00	950,306,631,500	514,983,047,90	
R209 On 31/03/2036 Spot Bond			11.00500	69.01183	11.02500	68.84613		014,750,977,127,500.00	455,679,325,500	343,905,220,70	
Total R209 SPOT								14,750,977,127,500.00	455,679,325,500	343,905,220,70	
Total For R209								14,750,977,127,500.00	455,679,325,500	343,905,220,70	
R210 On 31/03/2028 Spot Bond			2.91000	223.89015	2.78000	225.19781		145,497,103,386,000.00	49,999,004,600	322,012,358,80	
Total R210 SPOT								15,497,103,386,000.00	49,999,004,600	322,012,358,80	
Total For R210								15,497,103,386,000.00	49,999,004,600	322,012,358,80	
R213 On 28/02/2031 Spot Bond			10.64500	82.89998	10.63500	82.87778		339,863,820,617,500.00	501,631,171,500	270,215,350,90	
Total R213 SPOT								19,863,820,617,500.00	501,631,171,500	270,215,350,90	
Total For R213								19,863,820,617,500.00	501,631,171,500	270,215,350,90	
R214 On 28/02/2041 Spot Bond			11.16000	66.64004	11.16500	66.55357		612,466,140,368,000.00	1,488,572,234,800	951,068,815,10	
Total R214 SPOT								12,466,140,368,000.00	488,572,234,800	351,068,815,10	
Total For R214								12,466,140,368,000.00	488,572,234,800	351,068,815,10	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.36656		0.00	0	0	
Total RDFB12 SPOT								0.00	0	0	
Total For RDFB12								0.00	0	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.10018		0.00	200,000,000	100,000,00	
Total RDFB14 SPOT								0.00	200,000,000	100,000,00	
Total For RDFB14								0.00	200,000,000	100,000,00	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.38200		0.00	200,000,000	100,000,00	
Total RDFB15 SPOT								0.00	200,000,000	100,000,00	
Total For RDFB15								0.00	200,000,000	100,000,00	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.19902		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.09276				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.76732				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.72155				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.57854				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.24042				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.72334				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.36347				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.29235				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	102.11223				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.84467				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	96.00024				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.60913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.32675				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.21294				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.56073				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.28329				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.44703				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	100.74209				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	100.32112				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.16211				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.36306				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.87137				0.00	0	100,000,0€
Total RES50 SPOT										0.00	0	100,000,0€
Total For RES50										0.00	0	100,000,0€
RES52 On 07/05/2024 Spot Bond					0.00000	99.97386				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	100.77556				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.72567				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.77315				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.82936				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.96662				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	101.12497				0.00	470,000,000,000	277,000,000,000
Total RN2027 SPOT										0.00	470,000,000,000	277,000,000,000
Total For RN2027										0.00	470,000,000,000	277,000,000,000
RW23 On 10/12/2023 Spot Bond			8.77500	102.42053	8.77500	102.34846				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.45000	96.29242	11.45000	96.20459		1,113,506,775,000.00		97,249,500	32,416,500	
Total RW28 SPOT								1,113,506,775,000.00		97,249,500	32,416,500	
Total For RW28								1,113,506,775,000.00		97,249,500	32,416,500	
RW31 On 30/06/2031 Spot Bond			11.93500	94.37480	11.93500	94.28517				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.09999				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.00000	95.50303	11.00000	95.41925				0.00	0	
Total RWL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.26724				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.38010				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.19000	104.98155	9.19000	104.90469				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.60366				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.78500	106.61315	8.78500	106.53722				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.27000	98.28912	9.27000	98.21653				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.55500	102.37506	9.55500	102.29676				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.52500	106.86785	8.52500	106.79514				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.82000	100.83034	8.82000	100.75943				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.34000	97.03312	10.34000	96.95341				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.35500	103.26399	6.35500	103.21097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.99500	107.07656	8.99500	106.99978				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.66000	107.25352	9.66000	107.17107				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			7.22000	101.51592	7.22000	101.45627			8,664,000,000,000.00		1,200,000,000	600,000,000
Total SBS46 SPOT									8,664,000,000,000.00	1,200,000,000	600,000,000	
Total For SBS46									8,664,000,000,000.00	1,200,000,000	600,000,000	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.35114				0.00	6,800,000,000	3,400,000,000
Total SBS47 SPOT									0.00	6,800,000,000	3,400,000,000	
Total For SBS47									0.00	6,800,000,000	3,400,000,000	
SBS51 On 31/01/2024 Spot Bond			8.26500	8.26500	8.26500	102.20233				0.00	0	
Total SBS51 SPOT									0.00	0	0	
Total For SBS51									0.00	0	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.27039				0.00	0	
Total SBS52 SPOT									0.00	0	0	
Total For SBS52									0.00	0	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.12997				0.00	0	
Total SBS53 SPOT									0.00	0	0	
Total For SBS53									0.00	0	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82028				0.00	0	
Total SBS57 SPOT									0.00	0	0	
Total For SBS57									0.00	0	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.87572				0.00	0	
Total SBS58 SPOT									0.00	0	0	
Total For SBS58									0.00	0	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.53735				0.00	0	
Total SBS60 SPOT									0.00	0	0	
Total For SBS60									0.00	0	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.32897				0.00	0	
Total SBS62 SPOT									0.00	0	0	
Total For SBS62									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	100.76890				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.70974				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.22661				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.65910				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.31501				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.10871				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.94204				0.00	0	1,480,000,00
Total SBS70 SPOT										0.00	0	1,480,000,00
Total For SBS70										0.00	0	1,480,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	99.77188				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.38297				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.18742				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.19431				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.20199				0.00	0	
Total SBS76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.24000	325.39581	2.24000	325.12149				0.00	0	3,609,400,00
Total SBSI11 SPOT										0.00	0	3,609,400,00
Total For SBSI11										0.00	0	3,609,400,00
SBSI14 On 07/12/2033 Spot Bond			5.20000	5.20000	5.20000	224.35953				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.97739				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.69074				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	101.55090				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	104.24265				0.00	10,234,200,000	5,210,400,00
Total SBT103 SPOT										0.00	10,234,200,000	5,210,400,00
Total For SBT103										0.00	10,234,200,000	5,210,400,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.44391				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.32764				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.67444				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	100.45774				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	100.78071				0.00	16,638,200,000	8,319,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	16,638,200,000	8,319,100,000
Total For SBT201										0.00	16,638,200,000	8,319,100,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.38474				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.36500	104.33750	8.36500	104.26744				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.85917				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.33080				0.00	400,000,000	200,000,000
Total SBT206 SPOT										0.00	400,000,000	200,000,000
Total For SBT206										0.00	400,000,000	200,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.56579				0.00	0	200,000,000
Total SBT207 SPOT										0.00	0	200,000,000
Total For SBT207										0.00	0	200,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.31341				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.78342				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.58390				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.72273				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.89000	93.26608	9.89000	97.38916				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.80492				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.81572				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.79954				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.80085				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.79013				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.80363				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.79013				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.79279				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.77403				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.79826				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.78476				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.78607				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.69000	105.75115	8.69000	105.67744				0.00	0	
Total SNT03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.21276				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.46734				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.87858				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.29815				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.49231				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.20112				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.22536				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.54147				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.60171				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.26015				0.00	200,000,000	100,000,000
Total SPG007 SPOT										0.00	200,000,000	100,000,000
Total For SPG007										0.00	200,000,000	100,000,000
SPG00: On 15/10/2022 Spot Bond					0.00000	100.37675				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.87880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	101.78680				0.00	0	4,500,000.00
Total SPG010 SPOT										0.00	0	4,500,000.00
Total For SPG010										0.00	0	4,500,000.00
SPG011 On 12/07/2025 Spot Bond					0.00000	100.30597				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	100.29117				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.68051				0.00	0	100,000.00
Total SSA07 SPOT										0.00	0	100,000.00
Total For SSA07										0.00	0	100,000.00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.57102				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	157.15712				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.91500	106.98840	8.91500	106.91194				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.12500	85.43717	10.12500	85.36840				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	99.45357				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.31991				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			8.39500	104.65057	8.39500	104.58005				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.10500	114.45520	5.10500	114.33259				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	98.81349				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.08777				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.85229				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			1.85000	1.85000	1.85000	326.75737				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.20377				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.03848				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.41047				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	159.81440				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.10500	5.10500	5.10500	114.33259				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	113.83101				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.96000	3.96000	3.96000	211.92131				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.20647				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.18636				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.87896				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.85953				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.06987				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.86678				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.77821				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.32810				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.28903				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.97573				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.99984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.07500	5.07500	5.07500	226.89929				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.80821				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.49836				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.05562				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.98500	85.20930	10.98500	85.13505				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.90140				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.11000	210.50812	4.11000	210.29893				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.25500	223.49537	5.25500	223.25280				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	99.90759				0.00	0	12,500,000.00
Total SSN107 SPOT										0.00	0	12,500,000.00
Total For SSN107										0.00	0	12,500,000.00
SSN107 On 31/03/2024 Spot Bond					0.00000	100.73058				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 11/09/2022 Spot Bond					0.00000	100.77786				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.97019				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.32156				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.17470				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.23217				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.05146				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.04164				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	99.85917				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	101.03975				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	101.13235				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.86850				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16(On 09/09/2022 Spot Bond					0.00000	100.83686				0.00	0	
Total SSN162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN162										0.00	0	
SSN16: On 12/09/2022 Spot Bond					0.00000	100.90521				0.00	0	
Total SSN163 SPOT										0.00	0	
Total For SSN163										0.00	0	
SSN16: On 12/12/2022 Spot Bond					0.00000	100.87912				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.86644				0.00	0	
Total SSN165 SPOT										0.00	0	
Total For SSN165										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.85671				0.00	0	
Total SSN166 SPOT										0.00	0	
Total For SSN166										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.86644				0.00	0	
Total SSN167 SPOT										0.00	0	
Total For SSN167										0.00	0	
SSN16: On 13/09/2022 Spot Bond					0.00000	100.85918				0.00	0	
Total SSN168 SPOT										0.00	0	
Total For SSN168										0.00	0	
SSN16: On 15/09/2022 Spot Bond					0.00000	100.83486				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17: On 19/09/2022 Spot Bond					0.00000	100.69531				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17: On 26/09/2022 Spot Bond					0.00000	100.71630				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17: On 03/10/2022 Spot Bond					0.00000	100.60890				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.78753				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.85596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.37157				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.31124				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.43000	102.02819	9.43000	101.95116				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.11214				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.16385				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.20311				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.21928				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.25345				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.23325				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.25345				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.34180	7.21000	103.28116				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.72000	103.57787	7.72000	103.51286			0.00	0	
Total T17A32 SPOT									0.00	0	
Total For T17A32									0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.70716			0.00	0	
Total TC001 SPOT									0.00	0	
Total For TC001									0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.76053			0.00	0	
Total TC002 SPOT									0.00	0	
Total For TC002									0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.44189			0.00	0	
Total TFS148 SPOT									0.00	0	
Total For TFS148									0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.71203			0.00	0	
Total TFS154 SPOT									0.00	0	
Total For TFS154									0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.27359			0.00	0	
Total TFS156 SPOT									0.00	0	
Total For TFS156									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.43226			0.00	0	140,000,0€
Total TFS157 SPOT									0.00	0	140,000,0€
Total For TFS157									0.00	0	140,000,0€
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.98237			0.00	0	
Total TFS159 SPOT									0.00	0	
Total For TFS159									0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.48184			0.00	0	
Total TFS162 SPOT									0.00	0	
Total For TFS162									0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.33310			0.00	0	1,906,045,0€
Total TFS163 SPOT									0.00	0	1,906,045,0€
Total For TFS163									0.00	0	1,906,045,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	100.62433			0.00	0	100,000,0€
Total TFS164 SPOT									0.00	0	100,000,0€
Total For TFS164									0.00	0	100,000,0€
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.01198			0.00	0	
Total TFS165 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.14708				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.41061				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.31217				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.88903				0.00	0	140,000,00
Total TFS169 SPOT										0.00	0	140,000,00
Total For TFS169										0.00	0	140,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.80521				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.22725				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.31498				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	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.29210				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.94776				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.26255				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.24561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.33860				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.38050				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.37685				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.43359				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.49234				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.38509				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.23751				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.99244				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.81539				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.22733				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.25368				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A' On 21/08/2024 Spot Bond			8.49000	103.93420	8.49000	103.86260				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.28450				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.26379				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A' On 21/08/2022 Spot Bond					0.00000	101.22484				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A' On 21/08/2024 Spot Bond					0.00000	101.25772				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A' On 21/08/2024 Spot Bond			5.76000	102.67041	5.76000	102.62211				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.30220				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.56031				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B' On 21/08/2024 Spot Bond					0.00000	101.37900				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C' On 21/08/2024 Spot Bond					0.00000	101.36486				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C' On 21/08/2024 Spot Bond					0.00000	101.46186				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C' On 21/08/2024 Spot Bond					0.00000	101.43559				0.00	0	
Total TH16C3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.79919				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.97078				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.86985				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.34434				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.31404				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.30394				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.41703				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.37059				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.36453				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.78840				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.71375				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.66734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.11215				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O: On 21/05/2023 Spot Bond					0.00000	101.14251				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	101.00665				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.79500	103.89871	7.79500	103.83259				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.71500	105.66042	8.71500	105.58696				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.13840				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.59973				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.41000	102.35686	9.41000	102.27975				0.00	0	200,000,00
Total TL28 SPOT										0.00	0	200,000,00
Total For TL28										0.00	0	200,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.69798				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.66746				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.70874				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TL32 On 09/02/2027 Spot Bond					0.00000	100.34585				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.89500	104.92781	8.89500	104.85339			74,565,183,900,000.00	8,382,820,000	9,566,469,700	
Total TN23 SPOT									'4,565,183,900,000.00	8,382,820,000	9,566,469,700	
Total For TN23									'4,565,183,900,000.00	8,382,820,000	9,566,469,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	45.79820	100.00000	45.49643			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			9.79000	103.70990	9.79000	103.62779			0.00	0	4,269,799,800	
Total TN25 SPOT									0.00	0	4,269,799,800	
Total For TN25									0.00	0	4,269,799,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	21.65489	100.00000	21.50985			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.15000	93.26637	11.15000	93.18391			495,626,420,000.00	44,450,800	22,672,225,400	
Total TN27 SPOT									495,626,420,000.00	44,450,800	22,672,225,400	
Total For TN27									495,626,420,000.00	44,450,800	22,672,225,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.03003	100.00000	11.95077			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			11.25000	95.54873	11.25000	95.46257			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		
TN30 On 09/10/2030 Spot Bond			11.92000	96.15060	11.92000	96.05939			0.00	0	2,400,000,000	
Total TN30 SPOT									0.00	0	2,400,000,000	
Total For TN30									0.00	0	2,400,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.23381	8.00000	118.15781			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		
TN34 On 07/02/2034 Spot Bond			12.23700	94.63153	12.23700	94.53893			0.00	0		
Total TN34 SPOT									0.00	0		
Total For TN34									0.00	0		
TN40 On 09/10/2040 Spot Bond			12.53500	90.84082	12.53500	90.75033			0.00	0	4,586,000,000	
Total TN40 SPOT									0.00	0	4,586,000,000	

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 TN40										0.00	0	4,586,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.52236	10.75000	103.43354				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	99.89741				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.93268				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.48000	102.15790	5.48000	103.75218				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.72078				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.71453				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.72813				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.74688				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.94188	7.61000	100.94312				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.63571				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.15843				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			8.10500	102.28905	8.10500	102.22241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.34475				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.68337				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.45311				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.31780				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.39500	104.20307	8.39500	104.13285				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.31780				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.73456	8.62000	102.66352				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.69683				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.88013				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.81682				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.77936				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	101.02262				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.02262				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	99.41297				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.97486				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	96.80753				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.23487				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.57352				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.10625				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.64930				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	101.09135				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	101.06185				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	101.03408				0.00	0	
Total TWC411 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond					0.00000	100.93413				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond					0.00000	100.85840				0.00	0	
Total TWC413 SPOT										0.00	0	
Total For TWC413										0.00	0	
TWC41 On 04/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC414 SPOT										0.00	0	
Total For TWC414										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	100.38130				0.00	24,720,000,000	30,400,000,000
Total TWC415 SPOT										0.00	24,720,000,000	30,400,000,000
Total For TWC415										0.00	24,720,000,000	30,400,000,000
TWC41 On 28/09/2022 Spot Bond					0.00000	100.18510				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.18709				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.26000	104.79343	11.26000	104.69988				0.00	0	320,000,000
Total UG26 SPOT										0.00	0	320,000,000
Total For UG26										0.00	0	320,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.31782				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.39892				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.35105				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.49498				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.52819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.58134				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.81603				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.86030				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.54759				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.72534				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.82435				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.83114				0.00	0	500,000,0€
Total VKE16 SPOT										0.00	0	500,000,0€
Total For VKE16										0.00	0	500,000,0€
VKE17 On 27/08/2022 Spot Bond					0.00000	101.17434				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.48098				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.81886				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.11e+017	1,045,880,805,700	772,490,688,2€
Total for SPOT :										1.11e+017	045,880,805,700	772,490,688,2€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total Futures									1.11e+017	045,880,907,534	772,492,566,95
Total Options									8 262 414.90	3,771	170,95
Grand Total:									1.11e+017	045,880,911,305	772,492,737,91