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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2022

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	03/11/2022	Bond Future			12.12240	73.59781	12.06260	73.88384			0.00	0	
ES33	On	02/02/2023	Bond Future			12.30830	74.93502	12.24534	75.22899			0.00	0	35
ES33	On	04/05/2023	Bond Future			12.48257	72.57956	12.41667	72.88034			0.00	0	
ES33	On	03/08/2023	Bond Future			12.65584	74.00898	12.58696	74.31634			0.00	0	
ES33	On	02/11/2023	Bond Future			12.84829	71.64384	12.77639	71.95705			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/11/2022	Bond Future			12.40635	71.85657	12.35110	72.16413			0.00	0	
ES42	On	02/02/2023	Bond Future			12.56818	73.16407	12.51019	73.48005			0.00	0	4,76
ES42	On	04/05/2023	Bond Future			12.72674	70.30512	12.66612	70.62845			0.00	0	
ES42	On	03/08/2023	Bond Future			12.87967	71.69102	12.81651	72.02133			0.00	0	
ES42	On	02/11/2023	Bond Future			13.04873	68.81158	12.98292	69.14821			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/11/2022	Bond Future			167.81718	167.81718	167.66134	167.66134			0.00	0	7,11

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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	02/02/2023	Bond Future			169.15032	169.15032	168.99737	168.99737			0.00	0	1,92
I2025	On	04/05/2023	Bond Future			172.39351	172.39351	172.24039	172.24039			0.00	0	
I2025	On	03/08/2023	Bond Future			174.00494	174.00494	173.84861	173.84861			0.00	0	
I2025	On	02/11/2023	Bond Future			177.36044	177.36044	177.20098	177.20098			0.00	0	
Total I2025 Future												0.00	0	9,12
Total For I2025												0.00	0	9,12
I2029	On	03/11/2022	Bond Future			122.80900	122.80900	122.70962	122.70962			0.00	0	1,52
I2029	On	02/02/2023	Bond Future			125.04052	125.04052	124.94392	124.94392			0.00	0	7,24
I2029	On	04/05/2023	Bond Future			126.12641	126.12641	126.02934	126.02934			0.00	0	
I2029	On	03/08/2023	Bond Future			128.60791	128.60791	128.50993	128.50993			0.00	0	
I2029	On	02/11/2023	Bond Future			129.72800	129.72800	129.62654	129.62654			0.00	0	
Total I2029 Future												0.00	0	2,24
Total For I2029												0.00	0	2,24
I2033	On	03/11/2022	Bond Future			114.96801	114.96801	114.97266	114.97266			0.00	0	1,28
I2033	On	02/02/2023	Bond Future			117.05684	117.05684	117.06595	117.06595			0.00	0	6,14
I2033	On	04/05/2023	Bond Future			117.90351	117.90351	117.91409	117.91409			0.00	0	
I2033	On	03/08/2023	Bond Future			120.22309	120.22309	120.23491	120.23491			0.00	0	
I2033	On	02/11/2023	Bond Future			121.09185	121.09185	121.10230	121.10230			0.00	0	
Total I2033 Future												0.00	0	7,42
Total For I2033												0.00	0	7,42
I2038	On	03/11/2022	Bond Future			130.15480	130.15480	130.28216	130.28216			0.00	0	5,42
I2038	On	02/02/2023	Bond Future			130.58919	130.58919	130.72312	130.72312			0.00	0	
I2038	On	04/05/2023	Bond Future			133.09347	133.09347	133.23206	133.23206			0.00	0	
I2038	On	03/08/2023	Bond Future			133.70949	133.70949	133.85024	133.85024			0.00	0	
I2038	On	02/11/2023	Bond Future			136.28798	136.28798	136.43110	136.43110			0.00	0	
Total I2038 Future												0.00	0	5,47
Total For I2038												0.00	0	5,47
I2046	On	03/11/2022	Bond Future			116.12393	116.12393	116.59538	116.59538			0.00	0	16,42
I2046	On	02/02/2023	Bond Future			118.23408	118.23408	118.71856	118.71856			0.00	0	
I2046	On	04/05/2023	Bond Future			118.44078	118.44078	118.93533	118.93533			0.00	0	
I2046	On	03/08/2023	Bond Future			120.77151	120.77151	121.27698	121.27698			0.00	0	
I2046	On	02/11/2023	Bond Future			120.96342	120.96342	121.47600	121.47600			0.00	0	
Total I2046 Future												0.00	0	16,41
Total For I2046												0.00	0	16,41
I2050	On	03/11/2022	Bond Future			120.09796	120.09796	119.99261	119.99261			240,195.92	2	12,42
I2050	On	02/02/2023	Bond Future			120.13407	120.13407	120.03079	120.03079			0.00	0	
I2050	On	04/05/2023	Bond Future			122.43787	122.43787	122.33458	122.33458			0.00	0	
I2050	On	03/08/2023	Bond Future			122.62276	122.62276	122.51664	122.51664			0.00	0	

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	02/11/2023	Bond Future			124.98744	124.98744	124.87919	124.87919			0.00	0	
Total I2050 Future												240,195.92	2	12,41
Total For I2050												240,195.92	2	12,41
R186	On	03/11/2022	Bond Future			9.06311	108.84330	8.94405	109.25835		5.41	0.00	0	63,58
R186	On	02/02/2023	Bond Future			9.20538	105.49634	9.07557	105.92296		5.69	0.00	0	
R186	On	04/05/2023	Bond Future			9.33517	107.49617	9.19381	107.93268		5.36	0.00	0	
R186	On	03/08/2023	Bond Future			9.46333	104.28562	9.30903	104.73159		5.15	0.00	0	
R186	On	02/11/2023	Bond Future			9.62586	106.27382	9.45687	106.72827		4.74	0.00	0	
Total R186 Future												0.00	0	63,58
R186	On	03/11/2022	Bond Future	8.54	Put			1,650.40000	1.65040	2,029,820	4.90	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			234.89000	0.23489	198,270	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,623.34000	1.62334	2,001,770	4.91	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			707.14000	0.70714	614,640	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			826.22000	0.82622	1,148,770	5.31	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Call			59.80000	0.05980	44,430	4.55	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			2,592.65000	2.59265	2,992,330	4.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			218.16000	0.21816	183,500	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,677.69000	1.67769	2,058,080	4.88	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			226.42000	0.22642	190,790	4.90	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			459.05000	0.45905	451,530	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,952.12000	2.95212	3,371,220	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			466.59000	0.46659	458,490	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,925.73000	2.92573	3,344,250	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			451.40000	0.45140	444,460	5.56	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,978.41000	2.97841	3,398,090	5.56	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,294.59000	2.29459	2,699,950	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,141.81000	1.14181	1,110,370	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,275.89000	2.27589	2,680,960	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,154.25000	1.15425	1,122,530	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,256.96000	2.25696	2,661,750	5.19	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,129.12000	1.12912	1,097,970	5.19	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,429.11000	1.42911	1,755,770	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,658.85000	2.65885	2,538,800	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,419.26000	1.41926	1,745,180	5.43	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,677.97000	2.67797	2,556,820	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,409.84000	1.40984	1,734,660	5.44	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,640.15000	2.64015	2,520,840	5.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,086.59000	2.08659	2,440,440	4.69	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,902.80000	1.90280	1,804,060	4.68	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	02/11/2023	Bond Future	9.38	Put		2,110.36000	2.11036	2,466,070	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call		1,917.91000	1.91791	1,818,240	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put		2,098.44000	2.09844	2,453,220	4.68	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call		1,933.08000	1.93308	1,832,480	4.69	0.00	0	
Total R186 Option											0.00	0	8,62
Total For R186											0.00	0	72,20
R197	On	03/11/2022	Bond Future			338.74271	338.74271	339.06083	339.06083		0.00	0	83
R197	On	02/02/2023	Bond Future			335.97518	335.97518	336.31060	336.31060		0.00	0	
R197	On	04/05/2023	Bond Future			342.41830	342.41830	342.76574	342.76574		0.00	0	
R197	On	03/08/2023	Bond Future			339.92079	339.92079	340.27118	340.27118		0.00	0	
R197	On	02/11/2023	Bond Future			346.47544	346.47544	346.83236	346.83236		0.00	0	
Total R197 Future											0.00	0	83
Total For R197											0.00	0	83
R202	On	03/11/2022	Bond Future			251.51919	251.51919	251.29846	251.29846		0.00	0	6,14
R202	On	02/02/2023	Bond Future			251.34982	251.34982	251.13405	251.13405		0.00	0	46
R202	On	04/05/2023	Bond Future			256.16937	256.16937	255.95351	255.95351		0.00	0	
R202	On	03/08/2023	Bond Future			256.30396	256.30396	256.08241	256.08241		0.00	0	
R202	On	02/11/2023	Bond Future			261.24642	261.24642	261.02058	261.02058		0.00	0	
Total R202 Future											0.00	0	6,60
Total For R202											0.00	0	6,60
R2023	On	03/11/2022	Bond Future			7.13553	101.64936	7.14715	101.64581	0.42	0.00	0	23,87
Total R2023 Future											0.00	0	23,87
R2023	On	03/11/2022	Bond Future	6.25	Call			0.03000	0.00003	0,030	0.24	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			274.58000	0.27458	271,030	0.24	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.04000	0.00004	0,040	0.24	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			271.53000	0.27153	267,980	0.24	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.05000	0.00005	0,050	0.24	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			268.47000	0.26847	264,920	0.24	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	23,87
R2030	On	03/11/2022	Bond Future			10.39716	90.17427	10.28478	90.69399	9.39	109,020,692.43	1,209	65,66
R2030	On	02/02/2023	Bond Future			10.54715	87.78528	10.42834	88.31770	9.92	0.00	0	5,20
R2030	On	04/05/2023	Bond Future			10.69279	89.45011	10.56753	89.99413	9.36	0.00	0	
R2030	On	03/08/2023	Bond Future			10.84186	87.18419	10.70967	87.73960	8.92	0.00	0	
R2030	On	02/11/2023	Bond Future			11.00024	88.84634	10.86099	89.41231	8.28	0.00	0	
Total R2030 Future											109,020,692.43	1,209	70,86
R2030	On	03/11/2022	Bond Future	11.57	Call			5,782.16000	5.78216	5,363,040	12.01	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			63.58000	0.06358	164,180	12.01	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	03/11/2022	Bond Future	10.09	Put			1,538.52000	1.53852	2,057,870	9.03	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			647.42000	0.64742	645,730	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,510.45000	1.51045	2,028,480	9.05	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			855.34000	0.85534	837,290	9.28	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,249.99000	1.24999	1,751,660	9.28	0.00	0	
R2030	On	03/11/2022	Bond Future	9.70	Call			148.41000	0.14841	155,930	8.10	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			2,916.54000	2.91654	3,443,780	8.10	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			609.76000	0.60976	610,890	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,566.84000	1.56684	2,087,690	9.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			628.48000	0.62848	628,110	9.03	0.00	0	
R2030	On	02/02/2023	Bond Future	11.35	Put			664.18000	0.66418	956,060	10.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			1,106.41000	1.10641	1,087,050	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,106.50000	3.10650	3,619,560	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,122.21000	1.12221	1,101,670	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			3,045.75000	3.04575	3,557,040	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			833.66000	0.83366	834,080	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,718.52000	3.71852	4,251,360	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Call			873.29000	0.87329	870,940	9.56	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.16	Put			835.86000	0.83586	1,167,590	10.55	0.00	0	38
R2030	On	02/02/2023	Bond Future	11.35	Call			4,689.39000	4.68939	4,448,850	10.74	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	9.94	Put			3,261.35000	3.26135	3,780,210	9.58	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.20	Call			340.41000	0.34041	339,880	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			6,092.14000	6.09214	6,624,030	9.68	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			678.96000	0.67896	676,770	9.52	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			3,076.04000	3.07604	3,587,920	9.59	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,138.16000	1.13816	1,117,030	9.60	0.00	0	
R2030	On	02/02/2023	Bond Future	9.79	Put			3,752.53000	3.75253	4,286,200	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			179.88000	0.17988	186,120	9.93	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,856.16000	7.85616	8,394,820	9.93	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Call			263.49000	0.26349	266,790	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.83	Put			3,617.72000	3.61772	4,147,790	9.56	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,029.48000	1.02948	1,015,920	9.58	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call			4,050.71000	4.05071	3,850,020	10.55	0.00	0	
R2030	On	02/02/2023	Bond Future	9.04	Put			6,798.85000	6.79885	7,334,570	9.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.08	Call			281.04000	0.28104	283,650	9.76	0.00	0	38
R2030	On	02/02/2023	Bond Future	9.08	Put			6,619.72000	6.61972	7,154,750	9.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			4,222.78000	4.22278	4,753,010	9.52	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.79	Call			820.80000	0.82080	822,050	9.55	0.00	0	
R2030	On	02/02/2023	Bond Future	11.55	Call			5,387.76000	5.38776	5,107,230	10.95	0.00	0	5,00
R2030	On	02/02/2023	Bond Future	11.55	Put			520.15000	0.52015	772,040	10.95	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
R2030	On	02/02/2023	Bond Future	11.12	Call			3,920.05000	3.92005	3,727,630	10.51	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put			877.07000	0.87707	1,217,070	10.51	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Call			8,395.77000	8.39577	8,076,510	11.22	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			457.62000	0.45762	682,380	11.22	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.54	Call			2,389.55000	2.38955	2,362,910	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,509.69000	2.50969	3,027,070	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.65	Call			2,645.00000	2.64500	2,609,300	9.49	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.34	Call			4,542.68000	4.54268	4,412,300	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,254.60000	1.25460	1,668,240	10.11	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.42	Call			2,132.94000	2.13294	2,111,620	9.31	0.00	0	4;
R2030	On	04/05/2023	Bond Future	10.42	Put			2,779.19000	2.77919	3,301,890	9.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			2,344.52000	2.34452	2,319,340	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			680.81000	0.68081	973,980	10.78	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.53	Call			2,366.98000	2.36698	2,340,930	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,530.81000	2.53081	3,048,780	9.39	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			978.17000	0.97817	936,880	8.95	0.00	0	4;
R2030	On	04/05/2023	Bond Future	9.67	Put			5,003.97000	5.00397	5,506,700	8.95	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			1,099.19000	1.09919	1,067,030	8.98	0.00	0	3;
R2030	On	04/05/2023	Bond Future	10.65	Put			2,286.34000	2.28634	2,794,660	9.49	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,376.29000	1.37629	1,364,000	9.04	0.00	0	1,0;
R2030	On	04/05/2023	Bond Future	10.00	Put			3,895.43000	3.89543	4,427,160	9.04	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			470.03000	0.47003	443,080	9.09	0.00	0	3;
R2030	On	04/05/2023	Bond Future	9.03	Put			7,508.82000	7.50882	8,025,890	9.09	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			887.32000	0.88732	838,700	8.92	0.00	0	1;
R2030	On	04/05/2023	Bond Future	10.52	Put			2,552.07000	2.55207	3,070,910	9.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			430.93000	0.43093	635,360	11.22	0.00	0	3;
R2030	On	04/05/2023	Bond Future	11.62	Call			5,423.77000	5.42377	5,244,000	10.38	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put			982.42000	0.98242	1,346,670	10.38	0.00	0	3;
R2030	On	04/05/2023	Bond Future	12.04	Call			6,814.88000	6.81488	6,564,030	10.78	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Put			5,329.50000	5.32950	5,824,900	8.92	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Put			4,619.29000	4.61929	5,131,150	8.98	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Call			8,639.14000	8.63914	8,299,550	11.22	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1,814.46000	1.81446	2,099,600	9.44	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Call			2,199.91000	2.19991	2,029,440	8.68	0.00	0	1,0;
R2030	On	03/08/2023	Bond Future	10.65	Call			2,713.84000	2.71384	2,521,580	8.85	0.00	0	3;
R2030	On	03/08/2023	Bond Future	10.65	Put			2,966.01000	2.96601	3,329,160	8.85	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			1,840.19000	1.84019	2,127,200	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Call			4,476.78000	4.47678	4,207,440	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1,827.29000	1.82729	2,113,360	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,504.52000	4.50452	4,234,250	9.44	0.00	0	

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	03/08/2023	Bond Future	12.59	Call			8,278.67000	8.27867	7,876,830	10.55	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			780.44000	0.78044	934,010	10.55	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	12.89	Call			9,256.08000	9.25608	8,805,650	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			637.97000	0.63797	742,950	10.69	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.34	Call			4,449.09000	4.44909	4,180,690	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			3,518.60000	3.51860	3,903,540	8.68	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			3,165.35000	3.16535	3,537,810	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			2,954.28000	2.95428	2,762,400	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,203.62000	3.20362	3,577,710	8.32	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			2,975.84000	2.97584	2,783,530	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,184.24000	3.18424	3,557,900	8.33	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			2,997.87000	2.99787	2,804,360	8.33	0.00	0	
Total R2030 Option												0.00	0	21,4
Total For R2030												109,020,692.43	1,209	92,3
R2032	On	03/11/2022	Bond Future			10.86513	85.70629	10.75314	86.29096		11.42	68,307,913.13	797	169,5
R2032	On	02/02/2023	Bond Future			11.01432	87.24308	10.89675	87.84160		11.83	0.00	0	.
R2032	On	04/05/2023	Bond Future			11.15482	84.73698	11.03171	85.34834		11.82	0.00	0	
R2032	On	03/08/2023	Bond Future			11.29267	86.38693	11.16387	87.01099		10.90	0.00	0	2,6
R2032	On	02/11/2023	Bond Future			11.44736	83.87604	11.31261	84.51199		10.60	0.00	0	
Total R2032 Future												68,307,913.13	797	172,17
R2032	On	03/11/2022	Bond Future	9.31	Call			3.18000	0.00318	2,310	9.23	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			8,038.22000	8.03822	8,622,020	9.23	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			44.98000	0.04498	101,930	14.46	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			1,044.70000	1.04470	954,930	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Put			313.76000	0.31376	537,120	12.89	0.00	0	7,5
R2032	On	03/11/2022	Bond Future	10.21	Call			256.64000	0.25664	245,080	10.20	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			7,162.20000	7.16220	7,744,790	9.21	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			4,298.52000	4.29852	3,908,300	13.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			251.96000	0.25196	446,410	13.09	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			7,668.84000	7.66884	7,141,120	14.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			1,829.17000	1.82917	2,350,760	11.00	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			71.91000	0.07191	65,870	9.54	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			1,535.05000	1.53505	2,029,950	11.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			1,070.24000	1.07024	977,530	11.24	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,507.77000	1.50777	1,999,730	11.24	0.00	0	
R2032	On	03/11/2022	Bond Future	11.45	Call			3,866.76000	3.86676	3,505,450	12.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			209.45000	0.20945	201,310	10.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,396.97000	3.39697	3,973,500	10.08	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			3,169.44000	3.16944	3,742,550	10.20	0.00	0	

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	10.49	Call			663.37000	0.66337	616,330	10.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,058.39000	2.05839	2,596,020	10.84	0.00	0	4%
R2032	On	03/11/2022	Bond Future	10.56	Call			808.18000	0.80818	745,100	11.00	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			4.26000	0.00426	3,090	9.22	0.00	0	4%
R2032	On	03/11/2022	Bond Future	9.36	Put			7,744.63000	7.74463	8,328,130	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			7.51000	0.00751	5,430	9.21	0.00	0	5%
R2032	On	03/11/2022	Bond Future	9.92	Put			4,593.90000	4.59390	5,172,530	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			168.86000	0.16886	163,480	9.97	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,632.22000	3.63222	4,211,510	9.97	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.40	Call			1,178.71000	1.17871	1,200,980	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,770.53000	3.77053	4,391,320	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call			1,366.47000	1.36647	1,376,500	11.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,428.21000	3.42821	4,036,760	11.31	0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call			1,725.48000	1.72548	1,720,700	11.47	0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.22	Call			889.02000	0.88902	923,070	11.13	0.00	0	5%
R2032	On	02/02/2023	Bond Future	10.22	Put			4,445.75000	4.44575	5,078,320	11.13	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			1,143.16000	1.14316	1,167,750	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,841.50000	3.84150	4,464,610	11.23	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,160.85000	1.16085	1,184,380	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put			280.78000	0.28078	454,930	13.95	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.47	Call			247.65000	0.24765	272,350	11.09	0.00	0	5%
R2032	On	02/02/2023	Bond Future	9.47	Put			7,978.77000	7.97877	8,601,990	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			554.43000	0.55443	573,120	11.00	0.00	0	7%
R2032	On	02/02/2023	Bond Future	9.92	Put			5,750.69000	5.75069	6,367,900	11.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			812.27000	0.81227	841,160	11.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			2,895.79000	2.89579	3,489,530	11.47	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			806.84000	0.80684	1,154,840	12.84	0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call			9,095.75000	9.09575	8,671,380	13.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,693.75000	4.69375	5,321,160	11.09	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Call			180.55000	0.18055	203,880	11.12	0.00	0	4%
R2032	On	02/02/2023	Bond Future	9.31	Put			8,835.42000	8.83542	9,457,270	11.12	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,805.91000	3.80591	4,427,960	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			4,888.70000	4.88870	4,673,680	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			956.94000	0.95694	1,340,440	12.66	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call			5,454.66000	5.45466	5,204,140	12.84	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			400.17000	0.40017	542,720	14.05	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Call			1,957.78000	1.95778	1,972,790	11.47	0.00	0	4%
R2032	On	04/05/2023	Bond Future	10.62	Put			4,045.53000	4.04553	4,671,900	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call			2,512.63000	2.51263	2,516,120	11.70	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			3,324.65000	3.32465	3,939,500	11.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/05/2023	Bond Future	10.88	Call		2,536.49000	2.53649	2,539,610	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		2,560.21000	2.56021	2,562,940	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		3,271.25000	3.27125	3,885,340	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call		3,876.00000	3.87600	3,825,930	12.22	0.00	0	46
R2032	On	04/05/2023	Bond Future	11.37	Put		2,210.04000	2.21004	2,771,330	12.22	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,322.34000	11.32234	10,853,530	14.05	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		3,298.00000	3.29800	3,912,480	11.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		2,294.66000	2.29466	2,639,920	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call		5,163.71000	5.16371	4,883,540	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		2,279.41000	2.27941	2,623,300	11.39	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call		5,573.98000	5.57398	5,277,790	11.52	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		2,088.14000	2.08814	2,416,010	11.52	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call		5,101.23000	5.10123	4,823,820	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		2,310.00000	2.31000	2,656,650	11.37	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		5,132.44000	5.13244	4,853,640	11.38	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,496.27000	3.49627	3,277,050	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		3,937.05000	3.93705	4,353,780	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,520.05000	3.52005	3,300,600	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		3,913.09000	3.91309	4,329,590	10.58	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,543.90000	3.54390	3,324,230	10.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		3,889.23000	3.88923	4,305,510	10.59	0.00	0	
Total R2032 Option											0.00	0	24,46
Total For R2032											68,307,913.13	797	196,64
R2035	On	03/11/2022	Bond Future			11.15093	86.62038	11.08991	86.98080	12.99	0.00	0	61,66
R2035	On	02/02/2023	Bond Future			11.29626	88.17300	11.23218	88.54311	13.55	0.00	0	106,33
R2035	On	04/05/2023	Bond Future			11.42613	85.34273	11.35924	85.72131	13.67	0.00	0	
R2035	On	03/08/2023	Bond Future			11.55493	87.00410	11.48518	87.39084	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future			11.70031	84.16206	11.62768	84.55611	12.61	0.00	0	
Total R2035 Future											0.00	0	167,95
R2035	On	03/11/2022	Bond Future	9.82	Call		17.35000	0.01735	23,370	11.71	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		8,036.82000	8.03682	8,403,260	11.71	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		1,380.26000	1.38026	1,722,930	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		1,709.30000	1.70930	1,689,270	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		1,354.35000	1.35435	1,694,740	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call		8,760.91000	8.76091	8,438,740	15.66	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		1,817.46000	1.81746	2,189,310	12.97	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call		1,394.70000	1.39470	1,395,470	13.07	0.00	0	93
R2035	On	03/11/2022	Bond Future	11.05	Put		1,631.61000	1.63161	1,992,800	13.07	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		1,643.73000	1.64373	1,628,080	13.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/11/2022	Bond Future	10.57	Put			3,548.84000	3.54884	3,947,540	12.34	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.14	Call			1,676.28000	1.67628	1,658,530	13.21	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			143.31000	0.14331	174,260	12.02	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.30	Put			5,011.43000	5.01143	5,402,800	12.02	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			387.91000	0.38791	426,190	12.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,406.69000	1.40669	1,751,460	13.20	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			38.65000	0.03865	76,900	15.66	0.00	0	97
R2035	On	03/11/2022	Bond Future	10.99	Call			1,222.62000	1.22262	1,234,050	12.97	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			1,677.60000	1.67760	1,836,230	13.07	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,753.43000	3.75343	4,282,170	13.07	0.00	0	97
R2035	On	02/02/2023	Bond Future	11.05	Call			2,110.70000	2.11070	2,265,740	13.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Put			3,175.61000	3.17561	3,700,760	13.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,138.46000	2.13846	2,292,600	13.30	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,204.60000	1.20460	1,360,870	12.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,613.87000	4.61387	5,140,250	12.82	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call			1,630.71000	1.63071	1,789,020	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,826.58000	3.82658	4,355,000	13.05	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			1,654.16000	1.65416	1,812,440	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			302.99000	0.30299	468,860	16.30	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Call			661.24000	0.66124	773,860	12.48	0.00	0	97
R2035	On	02/02/2023	Bond Future	10.30	Put			6,315.54000	6.31554	6,798,270	12.48	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Call			1,092.01000	1.09201	1,247,940	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.60	Put			4,869.96000	4.86996	5,396,000	12.77	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Call			1,166.35000	1.16635	1,322,540	12.80	0.00	0	38
R2035	On	02/02/2023	Bond Future	11.06	Put			3,144.42000	3.14442	3,668,670	13.30	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call			260.26000	0.26026	334,590	12.42	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,101.20000	9.10120	9,545,640	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Call			282.85000	0.28285	360,080	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.85	Put			8,857.83000	8.85783	9,305,170	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Call			306.91000	0.30691	387,110	12.42	0.00	0	38
R2035	On	02/02/2023	Bond Future	10.87	Put			3,789.98000	3.78998	4,318,370	13.06	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Put			1,249.16000	1.24916	1,637,260	14.52	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Call			5,375.42000	5.37542	5,385,490	14.58	0.00	0	
R2035	On	02/02/2023	Bond Future	11.98	Put			1,196.02000	1.19602	1,576,200	14.58	0.00	0	38
R2035	On	02/02/2023	Bond Future	13.22	Call			10,784.27000	10.78427	10,580,030	16.30	0.00	0	
R2035	On	02/02/2023	Bond Future	9.89	Put			8,616.97000	8.61697	9,067,280	12.42	0.00	0	
R2035	On	02/02/2023	Bond Future	10.64	Put			4,698.27000	4.69827	5,224,570	12.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.94	Call			5,212.57000	5.21257	5,230,560	14.52	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put			782.23000	0.78223	1,078,750	16.11	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Call			2,832.86000	2.83286	3,029,340	13.58	0.00	0	48

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2035	On	04/05/2023	Bond Future	11.17	Put		3,917.13000	3.91713	4,492,190	13.58	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		2,914.21000	2.91421	3,111,550	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,825.28000	3.82528	4,401,200	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		2,941.68000	2.94168	3,139,280	13.62	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		3,795.13000	3.79513	4,371,310	13.62	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Call		615.77000	0.61577	691,440	12.74	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		9,838.98000	9.83898	10,293,230	12.74	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		1,268.95000	1.26895	1,386,450	12.86	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		6,849.75000	6.84975	7,345,830	12.86	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call		1,553.91000	1.55391	1,706,340	13.00	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.22	Call		2,969.29000	2.96929	3,166,860	13.64	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,765.17000	3.76517	4,341,320	13.64	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		7,328.28000	7.32828	7,366,750	15.20	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		1,394.33000	1.39433	1,811,380	15.20	0.00	0	38
R2035	On	04/05/2023	Bond Future	13.18	Call		10,277.31000	10.27731	10,195,250	16.11	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Put		6,025.70000	6.02570	6,556,710	13.00	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		2,867.35000	2.86735	3,160,480	13.23	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call		5,594.86000	5.59486	5,503,180	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		2,905.20000	2.90520	3,200,260	13.21	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		5,628.80000	5.62880	5,536,160	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		2,886.06000	2.88606	3,180,160	13.22	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		5,663.12000	5.66312	5,569,510	13.23	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		3,874.27000	3.87427	3,821,420	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		4,960.24000	4.96024	5,301,440	12.55	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		3,822.60000	3.82260	3,768,760	12.53	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		5,019.55000	5.01955	5,359,760	12.53	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		3,848.39000	3.84839	3,794,870	12.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		4,989.83000	4.98983	5,330,360	12.54	0.00	0	
Total R2035 Option											0.00	0	13,14
Total For R2035											0.00	0	181,14
R2037	On	03/11/2022	Bond Future			11.28478	82.77893	11.22346	83.14651	13.87	10,347,366.25	125	65,18
R2037	On	02/02/2023	Bond Future			11.41937	80.00704	11.35515	80.38433	15.27	0.00	0	73,47
R2037	On	04/05/2023	Bond Future			11.54854	81.52482	11.48163	81.91059	14.67	0.00	0	
R2037	On	03/08/2023	Bond Future			11.67905	78.85450	11.60936	79.24852	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future			11.81225	80.35784	11.73988	80.75935	13.57	0.00	0	
Total R2037 Future											10,347,366.25	125	138,67
R2037	On	03/11/2022	Bond Future	11.32	Call		1,842.62000	1.84262	1,815,030	13.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,265.03000	1.26503	1,605,020	13.99	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		1,773.60000	1.77360	1,750,750	13.96	0.00	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	03/11/2022	Bond Future	11.30	Put		1,315.16000	1.31516	1,659,890	13.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		1,807.95000	1.80795	1,782,800	13.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,289.90000	1.28990	1,632,330	13.98	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,639.91000	3.63991	4,239,670	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Put		1,381.01000	1.38101	1,868,480	16.42	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.03	Call		1,761.45000	1.76145	1,982,920	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,712.52000	3.71252	4,311,280	14.94	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		1,786.15000	1.78615	2,007,940	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,676.18000	3.67618	4,275,260	14.95	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		1,810.85000	1.81085	2,033,320	14.97	0.00	0	
R2037	On	02/02/2023	Bond Future	11.10	Call		1,937.88000	1.93788	2,161,980	15.04	0.00	0	6:
R2037	On	02/02/2023	Bond Future	11.10	Put		3,463.07000	3.46307	4,064,460	15.04	0.00	0	
R2037	On	02/02/2023	Bond Future	11.97	Call		4,888.19000	4.88819	4,998,370	16.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,958.94000	3.95894	4,475,890	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		2,258.32000	2.25832	2,393,160	14.11	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.30	Call		2,958.82000	2.95882	3,091,210	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Put		4,935.60000	4.93560	5,456,210	14.11	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		4,020.00000	4.02000	4,538,160	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		2,987.16000	2.98716	3,118,950	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		3,989.38000	3.98938	4,506,940	14.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		3,015.62000	3.01562	3,146,800	14.45	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		4,469.96000	4.46996	4,558,450	15.04	0.00	0	4:
R2037	On	04/05/2023	Bond Future	11.78	Put		2,770.71000	2.77071	3,244,970	15.04	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Call		12,191.55000	12.19155	11,968,760	17.40	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		607.71000	0.60771	770,690	17.40	0.00	0	4:
R2037	On	03/08/2023	Bond Future	12.14	Put		2,873.10000	2.87310	3,259,740	15.17	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,732.76000	5.73276	5,727,340	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,911.26000	2.91126	3,299,860	15.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		5,767.39000	5.76739	5,760,850	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,892.12000	2.89212	3,279,600	15.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,802.08000	5.80208	5,794,700	15.17	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		4,054.76000	4.05476	3,935,220	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,065.89000	5.06589	5,347,860	13.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		4,082.34000	4.08234	3,962,350	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,036.76000	5.03676	5,318,280	13.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		4,026.92000	4.02692	3,907,840	13.38	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,094.82000	5.09482	5,377,250	13.38	0.00	0	
Total R2037 Option											0.00	0	2,47
Total For R2037											10,347,366.25	125	141,14

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future			11.37712	84.62614	11.32589	84.95651	14.71	8,124,109.44	96	52,28
R2040	On	02/02/2023	Bond Future			11.50777	81.63699	11.45408	81.97652	16.23	0.00	0	64,54
R2040	On	04/05/2023	Bond Future			11.63283	83.18582	11.57690	83.53319	15.60	0.00	0	
R2040	On	03/08/2023	Bond Future			11.75900	80.29747	11.70078	80.65235	15.35	0.00	0	
R2040	On	02/11/2023	Bond Future			11.88717	81.82830	11.82677	82.18989	14.47	0.00	0	
Total R2040 Future											8,124,109.44	96	116,82
R2040	On	03/11/2022	Bond Future	10.10	Call			23.37000	0.02337	33,410	13.25	0.00	0
R2040	On	03/11/2022	Bond Future	10.10	Put			8,588.42000	8.58842	8,928,830	13.25	0.00	0
R2040	On	03/11/2022	Bond Future	10.60	Call			204.24000	0.20424	253,820	13.67	0.00	1,60
R2040	On	03/11/2022	Bond Future	11.50	Put			1,193.47000	1.19347	1,520,380	15.17	0.00	0
R2040	On	03/11/2022	Bond Future	12.00	Call			4,600.56000	4.60056	4,465,760	16.10	0.00	0
R2040	On	03/11/2022	Bond Future	12.00	Put			414.43000	0.41443	610,000	16.10	0.00	0
R2040	On	03/11/2022	Bond Future	11.39	Put			1,476.70000	1.47670	1,828,100	14.97	0.00	0
R2040	On	03/11/2022	Bond Future	11.40	Call			1,926.21000	1.92621	1,945,070	14.99	0.00	0
R2040	On	03/11/2022	Bond Future	11.40	Put			1,448.96000	1.44896	1,798,190	14.99	0.00	0
R2040	On	03/11/2022	Bond Future	10.70	Call			297.56000	0.29756	353,370	13.80	0.00	1,00
R2040	On	03/11/2022	Bond Future	10.70	Put			4,507.02000	4.50702	4,893,200	13.80	0.00	0
R2040	On	03/11/2022	Bond Future	11.50	Call			2,307.86000	2.30786	2,304,400	15.17	0.00	0
R2040	On	03/11/2022	Bond Future	10.80	Put			3,934.44000	3.93444	4,326,260	13.94	0.00	0
R2040	On	03/11/2022	Bond Future	11.20	Call			1,267.95000	1.26795	1,320,740	14.62	0.00	1,00
R2040	On	03/11/2022	Bond Future	11.20	Put			2,088.68000	2.08868	2,471,840	14.62	0.00	0
R2040	On	03/11/2022	Bond Future	12.52	Call			7,313.21000	7.31321	7,072,430	17.03	0.00	0
R2040	On	03/11/2022	Bond Future	12.52	Put			123.38000	0.12338	212,970	17.03	0.00	1,00
R2040	On	03/11/2022	Bond Future	11.39	Call			1,889.81000	1.88981	1,910,840	14.97	0.00	0
R2040	On	03/11/2022	Bond Future	10.60	Put			5,117.08000	5.11708	5,497,030	13.67	0.00	0
R2040	On	03/11/2022	Bond Future	11.30	Call			1,578.22000	1.57822	1,616,360	14.80	0.00	1,60
R2040	On	03/11/2022	Bond Future	11.30	Put			1,745.97000	1.74597	2,114,480	14.80	0.00	0
R2040	On	03/11/2022	Bond Future	11.41	Call			1,962.84000	1.96284	1,979,740	15.01	0.00	0
R2040	On	03/11/2022	Bond Future	11.41	Put			1,421.52000	1.42152	1,768,790	15.01	0.00	0
R2040	On	03/11/2022	Bond Future	10.80	Call			419.65000	0.41965	481,100	13.94	0.00	0
R2040	On	02/02/2023	Bond Future	12.07	Put			1,522.35000	1.52235	1,962,120	17.19	0.00	60
R2040	On	02/02/2023	Bond Future	10.96	Call			1,506.57000	1.50657	1,714,750	15.42	0.00	30
R2040	On	02/02/2023	Bond Future	11.11	Put			4,104.67000	4.10467	4,657,360	15.62	0.00	0
R2040	On	02/02/2023	Bond Future	10.18	Call			391.08000	0.39108	502,250	14.88	0.00	0
R2040	On	02/02/2023	Bond Future	11.12	Put			4,064.73000	4.06473	4,617,650	15.64	0.00	0
R2040	On	02/02/2023	Bond Future	11.19	Call			2,091.07000	2.09107	2,306,010	15.74	0.00	60
R2040	On	02/02/2023	Bond Future	11.19	Put			3,793.75000	3.79375	4,348,220	15.74	0.00	0
R2040	On	02/02/2023	Bond Future	12.07	Call			5,288.17000	5.28817	5,388,410	17.19	0.00	0
R2040	On	02/02/2023	Bond Future	10.93	Call			1,438.40000	1.43840	1,646,470	15.38	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 Interr
R2040	On	02/02/2023	Bond Future	10.93	Put		4,872.00000	4.87200	5,419,600	15.38	0.00	0	
R2040	On	02/02/2023	Bond Future	10.96	Put		4,737.62000	4.73762	5,285,330	15.42	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		1,849.09000	1.84909	2,061,990	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,144.71000	4.14471	4,697,140	15.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		1,875.26000	1.87526	2,088,420	15.62	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,158.16000	6.15816	6,217,400	17.53	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Put		1,228.22000	1.22822	1,626,990	17.53	0.00	0	38
R2040	On	02/02/2023	Bond Future	11.12	Call		1,901.44000	1.90144	2,114,830	15.64	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,140.35000	9.14035	9,591,050	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		414.88000	0.41488	529,060	14.88	0.00	0	38
R2040	On	02/02/2023	Bond Future	10.21	Put		8,941.88000	8.94188	9,395,590	14.88	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		6,025.56000	6.02556	6,090,980	17.48	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,268.47000	1.26847	1,673,420	17.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call		3,490.21000	3.49021	3,681,640	15.57	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put		4,097.58000	4.09758	4,636,380	15.57	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		1,564.42000	1.56442	1,748,020	14.73	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.41	Call		3,271.61000	3.27161	3,466,310	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,322.17000	4.32217	4,864,240	15.48	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Call		779.29000	0.77929	895,770	14.53	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.42	Put		4,289.45000	4.28945	4,831,020	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,333.39000	3.33339	3,527,080	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,256.94000	4.25694	4,798,000	15.51	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		910.02000	0.91002	1,184,340	18.43	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.42	Call		3,302.44000	3.30244	3,496,640	15.49	0.00	0	
R2040	On	04/05/2023	Bond Future	10.17	Put		10,338.90000	10.33890	10,802,750	14.53	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Put		7,121.27000	7.12127	7,652,240	14.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,964.07000	1.96407	2,154,150	14.90	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.92	Put		6,224.11000	6.22411	6,761,560	14.90	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,495.54000	8.49554	8,516,470	17.46	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,509.77000	1.50977	1,878,070	17.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call		11,379.83000	11.37983	11,306,780	18.43	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		6,279.43000	6.27943	6,240,960	15.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		3,141.53000	3.14153	3,457,940	15.95	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call		6,205.41000	6.20541	6,168,850	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		3,182.57000	3.18257	3,500,890	15.93	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		6,242.39000	6.24239	6,204,870	15.94	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		3,161.99000	3.16199	3,479,350	15.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		5,685.31000	5.68531	5,978,370	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		4,272.30000	4.27230	4,203,420	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		5,652.97000	5.65297	5,945,680	14.32	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
R2040	On	02/11/2023	Bond Future	11.58	Call			4,213.61000	4.21361	4,145,430	14.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			5,717.82000	5.71782	6,011,230	14.30	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			4,242.91000	4.24291	4,174,380	14.31	0.00	0	
Total R2040 Option												0.00	0	11,46
Total For R2040												8,124,109.44	96	128,28
R2044	On	03/11/2022	Bond Future			11.36222	81.55872	11.30560	81.93237		15.60	0.00	0	73,48
R2044	On	02/02/2023	Bond Future			11.48474	78.63979	11.42554	79.02323		17.24	0.00	0	33,87
R2044	On	04/05/2023	Bond Future			11.60160	80.13175	11.54002	80.52385		16.59	0.00	0	
R2044	On	03/08/2023	Bond Future			11.71909	77.30923	11.65509	77.70960		16.34	0.00	0	
R2044	On	02/11/2023	Bond Future			11.83807	78.78303	11.77173	79.19104		15.42	0.00	0	
Total R2044 Future												0.00	0	107,27
R2044	On	03/11/2022	Bond Future	10.10	Put			8,727.56000	8.72756	9,111,500	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	10.60	Call			219.84000	0.21984	269,760	14.51	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	10.60	Put			5,132.52000	5.13252	5,556,090	14.51	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			2,076.18000	2.07618	2,073,100	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			1,389.48000	1.38948	1,760,050	15.91	0.00	0	
R2044	On	03/11/2022	Bond Future	11.30	Call			1,675.26000	1.67526	1,696,630	15.70	0.00	0	1,90
R2044	On	03/11/2022	Bond Future	11.30	Put			1,712.38000	1.71238	2,107,400	15.70	0.00	0	
R2044	On	03/11/2022	Bond Future	10.10	Call			24.83000	0.02483	35,120	14.05	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			2,000.15000	2.00015	2,001,860	15.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			1,444.24000	1.44424	1,819,600	15.88	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			2,038.06000	2.03806	2,037,270	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			1,416.71000	1.41671	1,789,570	15.89	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Call			450.91000	0.45091	510,580	14.80	0.00	0	
R2044	On	03/11/2022	Bond Future	10.80	Put			3,921.37000	3.92137	4,354,690	14.80	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Call			5,206.53000	5.20653	5,301,690	18.14	0.00	0	
R2044	On	02/02/2023	Bond Future	12.00	Put			1,613.21000	1.61321	2,091,810	18.14	0.00	0	4,00
R2044	On	02/02/2023	Bond Future	11.14	Call			2,066.05000	2.06605	2,277,430	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			3,960.02000	3.96002	4,554,840	16.65	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			2,094.37000	2.09437	2,305,700	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			3,920.74000	3.92074	4,515,510	16.66	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			2,122.72000	2.12272	2,333,960	16.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			3,881.58000	3.88158	4,476,260	16.68	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put			4,219.29000	4.21929	4,802,220	16.49	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			4,617.48000	4.61748	4,776,200	16.96	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			3,293.80000	3.29380	3,844,620	16.96	0.00	0	4,17
R2044	On	04/05/2023	Bond Future	11.41	Call			3,446.08000	3.44608	3,638,300	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,284.83000	4.28483	4,869,150	16.46	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Call			5,562.80000	5.56280	5,690,120	17.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	12.00	Put		2,711.30000	2.71130	3,230,720	17.35	0.00	0	4,1
R2044	On	04/05/2023	Bond Future	11.42	Call		3,478.24000	3.47824	3,669,770	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,251.95000	4.25195	4,835,580	16.48	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,510.53000	3.51053	3,701,360	16.49	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		6,346.25000	6.34625	6,298,340	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		3,220.21000	3.22021	3,572,670	16.91	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Call		6,271.28000	6.27128	6,225,240	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		3,262.70000	3.26270	3,617,030	16.88	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		6,308.87000	6.30887	6,261,760	16.89	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		3,241.52000	3.24152	3,594,780	16.89	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		5,726.09000	5.72609	6,056,970	15.22	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		4,429.67000	4.42967	4,352,410	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,692.80000	5.69280	6,023,550	15.23	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		4,369.01000	4.36901	4,292,350	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,759.23000	5.75923	6,090,580	15.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		4,399.46000	4.39946	4,322,330	15.22	0.00	0	
Total R2044 Option											0.00	0	16,03
Total For R2044											0.00	0	123,30
R2048	On	03/11/2022	Bond Future			11.28283	80.58653	11.22085	81.00890	16.21	201,708,084.59	2,503	254,34
R2048	On	02/02/2023	Bond Future			11.39793	82.06782	11.33324	82.50074	16.97	0.00	0	
R2048	On	04/05/2023	Bond Future			11.50743	79.16620	11.44020	79.60867	17.25	0.00	0	
R2048	On	03/08/2023	Bond Future			11.61796	80.66985	11.54813	81.12164	16.10	0.00	0	
R2048	On	02/11/2023	Bond Future			11.73150	77.78987	11.65912	78.25027	16.05	0.00	0	
Total R2048 Future											201,708,084.59	2,503	254,34
R2048	On	03/11/2022	Bond Future	10.00	Call		21.98000	0.02198	31,140	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.00	Put		9,213.40000	9.21340	9,644,930	14.61	0.00	0	
R2048	On	03/11/2022	Bond Future	10.60	Call		297.03000	0.29703	347,670	15.07	0.00	0	98
R2048	On	03/11/2022	Bond Future	10.60	Put		4,754.64000	4.75464	5,227,650	15.07	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Call		424.37000	0.42437	477,000	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.20	Put		1,788.08000	1.78808	2,219,710	16.11	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		2,013.24000	2.01324	1,997,990	16.31	0.00	0	98
R2048	On	03/11/2022	Bond Future	11.30	Put		1,474.55000	1.47455	1,881,670	16.31	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		2,052.25000	2.05225	2,034,300	16.33	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		1,445.96000	1.44596	1,850,380	16.33	0.00	0	
R2048	On	03/11/2022	Bond Future	10.70	Put		4,135.07000	4.13507	4,610,070	15.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		2,091.49000	2.09149	2,070,810	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		1,417.70000	1.41770	1,819,390	16.35	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Call		4,829.45000	4.82945	4,629,380	17.54	0.00	0	
R2048	On	03/11/2022	Bond Future	11.90	Put		407.68000	0.40768	629,980	17.54	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.20	Call		1,645.11000	1.64511	1,654,370	16.11	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		2,247.06000	2.24706	2,462,140	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,982.75000	3.98275	4,630,750	16.68	0.00	0	
R2048	On	02/02/2023	Bond Future	10.40	Call		742.70000	0.74270	910,710	15.75	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	10.40	Put		7,483.11000	7.48311	8,084,040	15.75	0.00	0	
R2048	On	02/02/2023	Bond Future	11.10	Call		2,308.33000	2.30833	2,522,490	16.72	0.00	0	2,70
R2048	On	02/02/2023	Bond Future	11.10	Put		3,904.52000	3.90452	4,551,600	16.72	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		2,186.44000	2.18644	2,402,530	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,062.05000	4.06205	4,711,060	16.65	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		2,216.55000	2.21655	2,432,240	16.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,022.14000	4.02214	4,670,750	16.67	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,635.36000	3.63536	3,812,470	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,235.96000	4.23596	4,855,540	17.03	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,568.28000	3.56828	3,747,130	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,303.15000	4.30315	4,924,470	17.01	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,601.62000	3.60162	3,779,610	17.02	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,269.31000	4.26931	4,889,770	17.02	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		6,756.89000	6.75689	6,696,180	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		3,248.72000	3.24872	3,639,800	16.92	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		6,679.15000	6.67915	6,620,550	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		3,291.01000	3.29101	3,684,200	16.90	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		6,717.85000	6.71785	6,658,340	16.91	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		3,269.65000	3.26965	3,661,930	16.91	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		4,611.57000	4.61157	4,513,870	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,706.46000	5.70646	6,069,160	15.76	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		4,550.22000	4.55022	4,452,370	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,776.40000	5.77640	6,138,950	15.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		4,580.85000	4.58085	4,483,070	15.75	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,741.34000	5.74134	6,103,960	15.75	0.00	0	
Total R2048 Option											0.00	0	7,30
Total For R2048											201,708,084.59	2,503	261,64
R209	On	03/11/2022	Bond Future			11.13981	67.03775	11.07840	67.35583	14.65	2,949,661.00	44	20,24
R209	On	02/02/2023	Bond Future			11.26507	68.23979	11.20093	68.56624	15.33	0.00	0	2,00
R209	On	04/05/2023	Bond Future			11.38207	66.38186	11.31538	66.71568	15.44	0.00	0	1,25
R209	On	03/08/2023	Bond Future			11.49548	67.67439	11.42628	68.01525	14.40	0.00	0	
R209	On	02/11/2023	Bond Future			11.62016	65.81471	11.54841	66.16208	14.23	0.00	0	
Total R209 Future											2,949,661.00	44	23,55
R209	On	03/11/2022	Bond Future	9.25	Call		0.56000	0.00056	1,090	13.24	0.00	0	6,00
R209	On	03/11/2022	Bond Future	9.25	Put		10,531.26000	10.53126	10,849,870	13.24	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	9.50	Call		2.69000	0.00269	4,380	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,963.88000	8.96388	9,283,650	13.23	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		1,117.16000	1.11716	1,122,930	14.65	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put		1,526.37000	1.52637	1,850,220	14.65	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		1,142.12000	1.14212	1,146,340	14.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,498.94000	1.49894	1,821,240	14.67	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		1,192.97000	1.19297	1,194,000	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,445.18000	1.44518	1,764,290	14.70	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		2,702.60000	2.70260	2,602,300	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		561.22000	0.56122	779,000	15.57	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call		274.49000	0.27449	307,500	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,378.05000	3.37805	3,729,140	13.81	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		36.29000	0.03629	45,140	13.19	0.00	0	7,75
R209	On	03/11/2022	Bond Future	10.00	Put		5,987.21000	5.98721	6,314,140	13.19	0.00	0	6,00
R209	On	03/11/2022	Bond Future	12.00	Call		4,734.06000	4.73406	4,526,830	16.49	0.00	0	
R209	On	03/11/2022	Bond Future	12.00	Put		177.19000	0.17719	288,040	16.49	0.00	0	7,75
R209	On	03/11/2022	Bond Future	11.02	Call		1,167.39000	1.16739	1,170,030	14.69	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,471.88000	1.47188	1,792,600	14.69	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,361.68000	1.36168	1,498,880	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,454.31000	3.45431	3,917,960	14.68	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,322.29000	1.32229	1,459,190	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,521.71000	3.52171	3,985,060	14.65	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,341.98000	1.34198	1,479,040	14.66	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,487.97000	3.48797	3,951,480	14.66	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,772.25000	6.77225	6,730,950	17.23	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		1,178.74000	1.17874	1,471,260	17.23	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.09	Call		2,445.54000	2.44554	2,562,710	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,591.35000	3.59135	4,042,340	15.23	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,469.61000	2.46961	2,586,290	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		3,845.34000	3.84534	4,299,840	15.11	0.00	0	7,50
R209	On	04/05/2023	Bond Future	11.10	Put		3,563.99000	3.56399	4,014,490	15.24	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,493.79000	2.49379	2,609,970	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,536.81000	3.53681	3,986,810	15.26	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Call		693.69000	0.69369	768,170	14.38	0.00	0	7,50
R209	On	04/05/2023	Bond Future	10.00	Put		7,788.03000	7.78803	8,196,330	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		2,234.25000	2.23425	2,354,930	15.11	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,997.25000	4.99725	4,917,670	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		2,477.62000	2.47762	2,738,900	14.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,937.18000	4.93718	4,859,090	14.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		2,511.27000	2.51127	2,774,040	14.91	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
R209	On	03/08/2023	Bond Future	11.94	Call		4,967.07000	4.96707	4,888,350	14.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		2,494.27000	2.49427	2,756,410	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,451.93000	3.45193	3,347,100	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,425.97000	4.42597	4,668,510	14.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,404.51000	3.40451	3,300,230	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,477.84000	4.47784	4,720,930	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,428.32000	3.42832	3,323,630	14.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,451.98000	4.45198	4,694,660	14.07	0.00	0	
Total R209 Option											0.00	0	56,00
Total For R209											2,949,661.00	44	79,55
R210	On	03/11/2022	Bond Future			231.08217	231.08217	231.62225	231.62225		0.00	0	7:
R210	On	02/02/2023	Bond Future			235.28108	235.28108	235.83981	235.83981		0.00	0	30
R210	On	04/05/2023	Bond Future			236.66863	236.66863	237.24028	237.24028		0.00	0	
R210	On	03/08/2023	Bond Future			241.32528	241.32528	241.91025	241.91025		0.00	0	
R210	On	02/11/2023	Bond Future			242.73943	242.73943	243.33190	243.33190		0.00	0	
Total R210 Future											0.00	0	1,03
Total For R210											0.00	0	1,03
R213	On	03/11/2022	Bond Future			10.73257	81.12391	10.61537	81.67485	10.79	0.00	0	34,07
R213	On	02/02/2023	Bond Future			10.88674	82.57802	10.76349	83.14189	11.08	0.00	0	
R213	On	04/05/2023	Bond Future			11.02486	80.59242	10.89571	81.16834	10.96	0.00	0	
R213	On	03/08/2023	Bond Future			11.16273	82.16095	11.02737	82.74883	10.06	0.00	0	
R213	On	02/11/2023	Bond Future			11.32277	80.17749	11.18090	80.77655	9.74	0.00	0	
Total R213 Future											0.00	0	34,07
R213	On	03/11/2022	Bond Future	9.13	Call			1.76000	0.00176	0,590	8.07	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,423.53000	7.42353	7,973,300	8.07	0	
R213	On	03/11/2022	Bond Future	10.38	Put			1,710.24000	1.71024	2,274,490	10.47	0	
R213	On	03/11/2022	Bond Future	10.39	Call			607.28000	0.60728	619,370	10.50	0	
R213	On	03/11/2022	Bond Future	10.39	Put			1,680.47000	1.68047	2,243,500	10.50	0	
R213	On	03/11/2022	Bond Future	10.40	Call			626.01000	0.62601	636,690	10.52	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,193.57000	3.19357	3,765,650	9.36	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			303.82000	0.30382	331,490	9.95	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,344.76000	2.34476	2,923,370	9.95	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			570.95000	0.57095	585,560	10.44	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,837.81000	3.83781	4,389,930	8.94	0	47
R213	On	03/11/2022	Bond Future	10.38	Call			589.01000	0.58901	602,320	10.47	0	
R213	On	03/11/2022	Bond Future	9.19	Call			2.51000	0.00251	0,870	8.05	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			7,108.01000	7.10801	7,657,310	8.05	0	
R213	On	03/11/2022	Bond Future	9.84	Call			67.74000	0.06774	68,920	8.94	0	
R213	On	03/11/2022	Bond Future	10.37	Put			1,740.26000	1.74026	2,305,810	10.44	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	10.40	Put			1,651.19000	1.65119	2,212,810	10.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			120.65000	0.12065	141,790	9.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,490.75000	3.49075	4,079,250	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,178.86000	1.17886	1,200,500	10.73	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,108.26000	3.10826	3,693,770	10.73	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Put			4,287.90000	4.28790	4,859,350	10.54	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			963.79000	0.96379	986,910	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,559.84000	3.55984	4,146,830	10.63	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			977.10000	0.97710	1,000,970	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,525.30000	3.52530	4,113,040	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			990.36000	0.99036	1,014,990	10.64	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Put			2,870.67000	2.87067	3,451,520	10.79	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			6,639.70000	6.63970	6,330,220	12.72	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			372.05000	0.37205	626,440	12.72	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			178.31000	0.17831	187,410	10.70	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,999.86000	7.99986	8,572,830	10.70	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			727.51000	0.72751	735,090	10.54	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,319.15000	1.31915	1,336,130	10.79	0.00	0	97
R213	On	04/05/2023	Bond Future	10.75	Call			2,258.80000	2.25880	2,203,080	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			2,914.97000	2.91497	3,435,170	10.75	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			2,216.51000	2.21651	2,162,090	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			2,963.28000	2.96328	3,484,780	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,237.47000	2.23747	2,182,660	10.74	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			2,938.93000	2.93893	3,460,040	10.74	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,976.08000	1.97608	2,355,630	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,537.86000	4.53786	4,328,100	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,962.43000	1.96243	2,340,550	10.63	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,481.50000	4.48150	4,274,300	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,989.83000	1.98983	2,370,510	10.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,509.65000	4.50965	4,301,320	10.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,168.53000	3.16853	2,887,400	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			3,427.45000	3.42745	3,745,380	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,190.53000	3.19053	2,908,830	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			3,406.86000	3.40686	3,724,220	9.64	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,146.26000	3.14626	2,866,030	9.63	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			3,447.80000	3.44780	3,766,630	9.63	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												0.00	0	39,38
R214	On	03/11/2022	Bond Future			11.28095	64.51961	11.22432	64.82711		16.10	0.00	0	25,4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/02/2023			11.40189	65.67607	11.34280	65.99150		16.87	0.00	0	64,50
R214	On	04/05/2023			11.50911	63.62397	11.44779	63.94652		17.08	0.00	0	
R214	On	03/08/2023			11.61427	64.86251	11.55073	65.19188		15.95	0.00	0	
R214	On	02/11/2023			11.73134	62.80280	11.66557	63.13844		15.87	0.00	0	
Total R214 Future											0.00	0	89,94
R214	On	03/11/2022	11.34	Call			1,721.60000	1.72160	1,711,550	16.28	0.00	0	
R214	On	03/11/2022	11.34	Put			1,095.92000	1.09592	1,393,370	16.28	0.00	0	
R214	On	03/11/2022	11.35	Call			1,753.63000	1.75363	1,741,510	16.30	0.00	0	
R214	On	03/11/2022	11.35	Put			1,074.32000	1.07432	1,369,700	16.30	0.00	0	
R214	On	03/11/2022	11.36	Call			1,786.04000	1.78604	1,771,830	16.33	0.00	0	
R214	On	03/11/2022	11.36	Put			1,053.16000	1.05316	1,346,450	16.33	0.00	0	
R214	On	02/02/2023	11.08	Call			1,776.68000	1.77668	1,950,540	16.59	0.00	0	
R214	On	02/02/2023	11.08	Put			3,209.82000	3.20982	3,699,110	16.59	0.00	0	
R214	On	02/02/2023	11.09	Call			1,800.79000	1.80079	1,974,240	16.61	0.00	0	
R214	On	02/02/2023	11.09	Put			3,178.47000	3.17847	3,667,350	16.61	0.00	0	
R214	On	02/02/2023	11.07	Call			1,752.59000	1.75259	1,927,000	16.58	0.00	0	
R214	On	02/02/2023	11.07	Put			3,241.25000	3.24125	3,731,090	16.58	0.00	0	
R214	On	04/05/2023	11.36	Put			3,378.05000	3.37805	3,842,840	16.88	0.00	0	
R214	On	04/05/2023	11.37	Call			2,938.58000	2.93858	3,080,200	16.89	0.00	0	
R214	On	04/05/2023	11.37	Put			3,351.51000	3.35151	3,815,680	16.89	0.00	0	
R214	On	04/05/2023	11.38	Call			2,965.55000	2.96555	3,106,720	16.91	0.00	0	
R214	On	04/05/2023	11.38	Put			3,325.16000	3.32516	3,788,880	16.91	0.00	0	
R214	On	04/05/2023	11.36	Call			2,911.73000	2.91173	3,053,970	16.88	0.00	0	
R214	On	03/08/2023	12.14	Call			5,502.46000	5.50246	5,451,700	16.81	0.00	0	
R214	On	03/08/2023	12.14	Put			2,548.81000	2.54881	2,827,420	16.81	0.00	0	
R214	On	03/08/2023	12.15	Call			5,533.97000	5.53397	5,482,550	16.82	0.00	0	
R214	On	03/08/2023	12.15	Put			2,532.09000	2.53209	2,810,040	16.82	0.00	0	
R214	On	03/08/2023	12.16	Call			5,565.75000	5.56575	5,513,450	16.83	0.00	0	
R214	On	03/08/2023	12.16	Put			2,515.71000	2.51571	2,792,780	16.83	0.00	0	
R214	On	02/11/2023	11.47	Put			4,648.56000	4.64856	4,901,750	15.56	0.00	0	
R214	On	02/11/2023	11.45	Call			3,584.98000	3.58498	3,502,530	15.54	0.00	0	
R214	On	02/11/2023	11.45	Put			4,705.12000	4.70512	4,958,310	15.54	0.00	0	
R214	On	02/11/2023	11.46	Call			3,609.28000	3.60928	3,526,970	15.55	0.00	0	
R214	On	02/11/2023	11.46	Put			4,676.77000	4.67677	4,930,100	15.55	0.00	0	
R214	On	02/11/2023	11.47	Call			3,633.66000	3.63366	3,551,210	15.56	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	89,94
Total for Bond											400,698,022.76	4,776	1,496,10
ES23	On	25/01/2023			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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

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 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	
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 03/11/2022 GOVI			832.76800	832.76800	837.05000	837.05000				66,621,440.00	8	8;
GOVI On 02/02/2023 GOVI			847.69400	847.69400	852.06400	852.06400				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI			863.74200	863.74200	868.19900	868.19900			0.00	0	
GOVI	On	03/08/2023	GOVI			880.53500	880.53500	885.08100	885.08100			0.00	0	
GOVI	On	02/11/2023	GOVI			897.32400	897.32400	901.95700	901.95700			0.00	0	
Total GOVI Future												66,621,440.00	8	87
GOVI	On	03/11/2022	GOVI	820.41	Call			166,400.00000	16.64000	123,580,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			166,300.00000	16.63000	123,480,000		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			166,200.00000	16.62000	123,380,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	31,260,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			12,340.00000	1.23400	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	31,360,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			12,240.00000	1.22400	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	31,460,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			12,440.00000	1.24400	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			153,390.00000	15.33900	108,820,000		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			153,290.00000	15.32900	108,720,000		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			153,190.00000	15.31900	108,620,000		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			478,710.00000	47.87100	433,250,000		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			478,610.00000	47.86100	433,150,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			478,510.00000	47.85100	433,050,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			161,370.00000	16.13700	115,040,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			161,570.00000	16.15700	115,240,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			161,470.00000	16.14700	115,140,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												66,621,440.00	8	87
Total for GOVI												66,621,440.00	8	87
AL37	On	03/11/2022	Index Future			829.79800	829.79800	833.05500	833.05500			0.00	0	
AL37	On	02/02/2023	Index Future			844.67200	844.67200	847.99700	847.99700			0.00	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
AL37	On	04/05/2023	Index Future			860.66100	860.66100	864.05500	864.05500			0.00	0	
AL37	On	03/08/2023	Index Future			877.39500	877.39500	880.85600	880.85600			0.00	0	
AL37	On	02/11/2023	Index Future			894.12400	894.12400	897.65200	897.65200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/11/2022	Index Future			959.19200	959.19200	965.26900	965.26900			0.00	0	
AL7T	On	02/02/2023	Index Future			976.38500	976.38500	982.58300	982.58300			0.00	0	
AL7T	On	04/05/2023	Index Future			994.86800	994.86800	1,001.18900	1,001.18900			0.00	0	
AL7T	On	03/08/2023	Index Future			1,014.21100	1,014.21100	1,020.65700	1,020.65700			0.00	0	
AL7T	On	02/11/2023	Index Future			1,033.54900	1,033.54900	1,040.11800	1,040.11800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/11/2022	Index Future			844.55400	844.55400	848.83000	848.83000			0.00	0	13
ALBI	On	02/02/2023	Index Future			859.69200	859.69200	864.05500	864.05500			0.00	0	
ALBI	On	04/05/2023	Index Future			875.96600	875.96600	880.41700	880.41700			0.00	0	
ALBI	On	03/08/2023	Index Future			892.99600	892.99600	897.53600	897.53600			0.00	0	
ALBI	On	02/11/2023	Index Future			910.02300	910.02300	914.65000	914.65000			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	03/11/2022	Index Future			325.97600	325.97600	326.31800	326.31800			0.00	0	70
IGOV	On	02/02/2023	Index Future			331.89800	331.89800	332.25100	332.25100			0.00	0	
IGOV	On	04/05/2023	Index Future			338.25900	338.25900	338.62100	338.62100			0.00	0	
IGOV	On	03/08/2023	Index Future			344.91200	344.91200	345.28200	345.28200			0.00	0	
IGOV	On	02/11/2023	Index Future			351.56400	351.56400	351.94000	351.94000			0.00	0	
Total IGOV Future												0.00	0	70
Total For IGOV												0.00	0	70
Total for Index												0.00	0	83
JIBAR f	On	21/09/2022	Jibar Future			5.82500	94.17500	5.82500	94.17500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			6.60500	93.39500	6.55500	93.44500			0.00	0	
JIBAR f	On	16/11/2022	Jibar Future			6.68000	93.32000	6.64000	93.36000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			7.33500	92.66500	7.25500	92.74500			0.00	0	6
JIBAR f	On	18/01/2023	Jibar Future			7.41000	92.59000	7.32000	92.68000			0.00	0	
JIBAR f	On	15/02/2023	Jibar Future			7.85000	92.15000	7.71000	92.29000			0.00	0	
JIBAR f	On	15/03/2023	Jibar Future			7.94000	92.06000	7.78000	92.22000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.23500	91.76500	8.07500	91.92500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.28500	91.71500	8.12500	91.87500			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			8.29000	91.71000	8.12000	91.88000			0.00	0	27
JIBAR f	On	20/03/2024	Jibar Future			8.28000	91.72000	8.11000	91.89000			0.00	0	

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 19/06/2024 Jibar Future			8.26500	91.73500	8.08500	91.91500				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 :										467,319,462.76	4,784	1,498,23
ABCPI3 On 07/12/2023 Spot Bond			1.93800	331.21507	1.93800	330.81166				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.01215				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.60151				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.90000	101.33448	9.90000	101.25425				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.74500	89.07597	11.74500	88.99269				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.32607				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.94045				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.86993				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.59482				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.67440				0.00	0	
Total ABFN22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.77064				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.90158				0.00	8,000,000,000	4,000,000,000
Total ABFN25 SPOT										0.00	8,000,000,000	4,000,000,000
Total For ABFN25										0.00	8,000,000,000	4,000,000,000
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.44757				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.80197				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.99889				0.00	1,000,000,000	1,000,000,000
Total ABFN29 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN29										0.00	1,000,000,000	1,000,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.22156				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.84466				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.21742				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.01838				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.37269				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.93512				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.00000				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 ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	100.16420				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	99.99992				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	99.63370				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	101.04474				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	101.06910				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	101.08655				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	99.81342				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.50567				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	100.42526				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	101.32827				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	101.13485				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.24007				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.22863				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.60916				0.00	0	200,000,00
Total ABFN53 SPOT										0.00	0	200,000,00
Total For ABFN53										0.00	0	200,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.62467				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.63765				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.34810				0.00	0	60,000,00
Total ABGN01 SPOT										0.00	0	60,000,00
Total For ABGN01										0.00	0	60,000,00
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.59084				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.42555				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.76598				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.39818				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.27696				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.64721				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.69030				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.61000	6.61000	6.61000	154.45469				0.00	0	600,000,00
Total ABKI04 SPOT										0.00	0	600,000,00
Total For ABKI04										0.00	0	600,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	46.92426	100.00000	46.56055				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.34000	2.34000	2.34000	164.96143				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.21000	3.21000	3.21000	223.55975				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	238.01140				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			8.55000	8.55000	8.55000	100.00957				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.81500	8.81500	8.81500	108.34863				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			7.08000	103.81522	7.08000	103.75546				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.50500	108.79789	8.50500	108.72403				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.22500	109.43456	9.22500	109.35412				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.52000	102.05202	7.52000	101.99062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.27000	98.65585	9.27000	98.58179				0.00	0	380,000,00
Total ABS7 SPOT										0.00	0	380,000,00
Total For ABS7										0.00	0	380,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.58196	100.00000	12.49769				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.06000	330.74448	2.06000	330.33834				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.69000	11.69000	11.69000	100.77206				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.91234				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.91451				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.91465				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.91507				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.91507				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.91328				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.91328				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL203 On 30/01/2023 Spot Bond					0.00000	190.56110				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	192.84989				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.91853				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.45667				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.52316				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.73215				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.47725				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.49829				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.47047				0.00	10,000,000,000	5,360,000,000
Total AGL03 SPOT										0.00	10,000,000,000	5,360,000,000
Total For AGL03										0.00	10,000,000,000	5,360,000,000
AGLG0 On 16/09/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			310,000,000,000,000.00	103,100,000,000	191,600,000,000	
Total AGLG01 SPOT									10,000,000,000,000.00	103,100,000,000	191,600,000,000	
Total For AGLG01									10,000,000,000,000.00	103,100,000,000	191,600,000,000	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.73257				0.00	0	500,500,000
Total AGT01 SPOT										0.00	0	500,500,000
Total For AGT01										0.00	0	500,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.58083				0.00	0	69,500,000
Total AGT02 SPOT										0.00	0	69,500,000

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 AGT02										0.00	0	69,500,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.65453				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.26360				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.03182				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.06432				0.00	0	80,000,00
Total AH2A21 SPOT										0.00	0	80,000,00
Total For AH2A21										0.00	0	80,000,00
AH2A3' On 18/07/2026 Spot Bond			9.11500	96.91063	9.11500	96.84023				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.11331				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.27650				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.48029				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.94602				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.50752				0.00	57,200,000	112,500,00
Total AHF5A2 SPOT										0.00	57,200,000	112,500,00
Total For AHF5A2										0.00	57,200,000	112,500,00
AHF5A' On 21/08/2023 Spot Bond			9.07500	101.44352	9.07500	101.37015				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.48384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.52780				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.55484				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.09157				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.03610				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.48573				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.52769				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.55470				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.74323				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.62816				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.70476				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.54119				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.53106				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.56818				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.55536				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.22808				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.76334				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			9.24000	105.92881	9.24000	105.85041				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			9.79000	101.99007	9.79000	101.91063				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.59500	90.48215	12.59500	90.39210				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.39000	200.78049	5.39000	200.48021				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.79530				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.13302				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.85512				0.00	0	
Total APF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.95783				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.59428				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.08000	253.29827	5.08000	252.92572				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.69000	218.89115	5.69000	218.55857				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.08000	214.29303	4.08000	213.99500				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.05500	117.17414	5.05500	117.00231				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.88615				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.90800				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.92140				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.67629				0.00	0	33,800,00
Total ASN278 SPOT										0.00	0	33,800,00
Total For ASN278										0.00	0	33,800,00
ASN27 On 20/08/2048 Spot Bond					0.00000	100.53591				0.00	0	30,700,00
Total ASN279 SPOT										0.00	0	30,700,00
Total For ASN279										0.00	0	30,700,00
ASN28 On 21/08/2023 Spot Bond					0.00000	100.52645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.01799				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	99.79736				0.00	0	20,500,00
Total ASN291 SPOT										0.00	0	20,500,00
Total For ASN291										0.00	0	20,500,00
ASN291 On 20/12/2023 Spot Bond					0.00000	99.91917				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.47448				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.21500	4.21500	4.21500	116.19959				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.20500	5.20500	5.20500	103.89384				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.06463				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.07428				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.79290				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.43942				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.16500	115.62003	5.16500	115.44947				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	99.91804				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.52090				0.00	0	2,200,00
Total ASN346 SPOT										0.00	0	2,200,00
Total For ASN346										0.00	0	2,200,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.06407				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.92074				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.92074				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.35681				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.08387				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.08393				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.52739				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.01044				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.01984				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.01984				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.08018				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.26587				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.49392				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.94146				0.00	71,200,000	62,500,00
Total ASN399 SPOT										0.00	71,200,000	62,500,00
Total For ASN399										0.00	71,200,000	62,500,00
ASN399 On 20/12/2024 Spot Bond					0.00000	99.92176				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	99.91097				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.22349				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.00603				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	99.88819				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	99.88528				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	99.88221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.23314				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.11295				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	101.01743				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.02561				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.53500	9.53500	9.53500	101.07996				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.15500	11.15500	11.15500	100.04147				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.93596				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.05234				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.57762				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.02632				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	118.15300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			10.94000	10.94000	10.94000	99.80632				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.52945				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.03541				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.03541				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	99.92791				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.51000	97.10947	10.51000	97.02797				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.69000	96.82330	9.69000	96.74822				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.24000	95.67508	10.24000	95.59680				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.24000	95.67508	10.24000	95.59680				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			9.10000	101.21645	9.10000	101.14305				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	101.47208	11.05000	101.38315				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	101.46555	11.00000	101.37701				0.00	0	
Total ASN530 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.40016	10.50000	101.31559				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.40016	10.50000	101.31559				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.52058				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.96332				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.49664				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.85000	101.21156	10.85000	101.12442				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.94000	100.39900	10.94000	100.72659				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.80000	101.09667	10.80000	101.01001				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.40641				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.16456				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.23326				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.90628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	99.92402				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.09950				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.03108				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	99.86368				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.36000	101.13473	9.36000	101.05957				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.18241				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.16479				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.07775				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.11569				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.44405				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.99837				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN610 On 31/01/2030 Spot Bond					0.00000	101.11910				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.84404				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.90898				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.89601				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.50511				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.93037				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.90047				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.41119				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.44581				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.91213				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.90469				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.25912				0.00	0	
Total ASN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.07399				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.09161				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.28043				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.72824				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.38925				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.63069				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.47815				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.56282				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.90805				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.90480				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.41187				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	99.79177				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	101.70475				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	101.01546				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	101.07331				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.35286				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	101.05046				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.91565				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	99.91511				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.40866				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	100.80870				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	100.99280				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	100.66830				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	101.74953				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.02528				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	101.20856				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	101.32362				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.08678				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	101.15236				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.24431				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.04462				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.38089				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.74338				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.91837				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.91729				0.00	0	
Total ASN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.71676				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.00069				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	99.86555				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	99.87169				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.94384	9.94384	9.94384	104.35883				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.02545				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	101.27869				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.10667				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.99448				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.99574				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.02336				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.90682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN811 On 06/04/2025 Spot Bond					0.00000	101.55755				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN821 On 02/04/2026 Spot Bond					0.00000	101.41752				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	101.20401				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	101.75797				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	101.87120				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	101.27277				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.51240				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.50861				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	101.39516				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	101.21215				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	101.21215				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN834 On 31/01/2025 Spot Bond					0.00000	101.10680				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN837 On 20/06/2026 Spot Bond					0.00000	99.98119				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	101.02808				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	101.02032				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN840 On 21/04/2027 Spot Bond					0.00000	101.02032				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN841 On 22/04/2027 Spot Bond					0.00000	101.21486				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN842 On 25/04/2042 Spot Bond					0.00000	102.32741				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.95179				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.95881				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN847 On 26/10/2022 Spot Bond					0.00000	100.97986				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	101.15876				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN849 On 29/04/2025 Spot Bond					0.00000	101.15212				0.00	0	
Total ASN849 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.91846				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.91642				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.38096				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.19968				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	101.05238				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	102.21653				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.60358				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.14936				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.14936				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.12964				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.03961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	100.03961				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN868 On 30/09/2027 Spot Bond					0.00000	102.01549				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN869 On 15/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN870 SPOT										0.00	0	
Total For ASN870										0.00	0	
ASN870 On 21/06/2027 Spot Bond					0.00000	99.90213				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 27/09/2022 Spot Bond					0.00000	101.35764				0.00	0	
Total ASN877 SPOT										0.00	0	
Total For ASN877										0.00	0	
ASN877 On 20/06/2027 Spot Bond					0.00000	99.90440				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	99.90548				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	100.98191				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.15638				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	101.27841				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	101.37982				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88 On 15/09/2028 Spot Bond					0.00000	100.02121				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88 On 31/01/2024 Spot Bond			11.39000	103.31616	11.39000	101.72476				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90 On 20/06/2027 Spot Bond					0.00000	99.90657				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90 On 31/01/2030 Spot Bond					0.00000	100.65701				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90 On 20/06/2026 Spot Bond					0.00000	99.91946				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91 On 31/07/2027 Spot Bond					0.00000	100.22431				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total ASN915 SPOT										0.00	0	10,000,000.00
Total For ASN915										0.00	0	10,000,000.00
ASN91 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91 On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.48809				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.94371				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.32796				0.00	0	
Total BAW31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.40000	101.40676	7.40000	101.34638				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.33715				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.31025				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.13780				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.36603				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.48771				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.49977				0.00	0	310,000,00
Total BAWGL2 SPOT										0.00	0	310,000,00
Total For BAWGL2										0.00	0	310,000,00
BAYA72 On 31/03/2026 Spot Bond			12.30000	12.30000	12.30000	105.27506				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.43519				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.55162				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.14040				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.50230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.28366				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.26654				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	102.00879				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA86 On 31/12/2023 Spot Bond					0.00000	102.11530				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA88 On 31/03/2023 Spot Bond					0.00000	102.04596				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.25470				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA89 On 31/03/2024 Spot Bond					0.00000	104.75045				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.21959				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA92 On 30/06/2024 Spot Bond					0.00000	102.20602				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA94 On 30/06/2023 Spot Bond					0.00000	101.95670				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA96 On 30/09/2024 Spot Bond					0.00000	102.00941				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.95620				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.83203				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.93507				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2022 Spot Bond					0.00000	102.00975				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.11642				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.11553				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.38136				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.61263				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.43490				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.38225				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.40286				0.00	0	
Total BAYB19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB19										0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	102.70995				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.38173				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.36070				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.38136				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.24500	9.24500	9.24500	98.51210				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.97956				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.43474				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.17164				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.99973				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.68117				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.38459				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.65906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.86392				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.05228				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.79536				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.81708				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.10303				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.98000	105.04702	7.98000	104.98004				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.51961				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.92939				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.34896				0.00	0	40,000,0€
Total BID15 SPOT										0.00	0	40,000,0€
Total For BID15										0.00	0	40,000,0€
BID16 On 24/06/2025 Spot Bond					0.00000	99.81946				0.00	0	600,000,0€
Total BID16 SPOT										0.00	0	600,000,0€
Total For BID16										0.00	0	600,000,0€
BID17 On 24/06/2027 Spot Bond					0.00000	99.81435				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.13843				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.36661				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	97.70200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.52700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.26700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	44.66400				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 10/11/2022 Spot Bond					0.00000	100.66144				0.00	0	
Total BNPP23 SPOT										0.00	0	
Total For BNPP23										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.41668				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.58795				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.54517				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.60405				0.00	0	1,100,000,00
Total BPPF21 SPOT										0.00	0	1,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF21										0.00	0	1,100,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.49051				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.31242				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.86111				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.88499				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.67197				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.80736				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	101.49817				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.19035				0.00	0	20,000,00
Total BWZJ25 SPOT										0.00	0	20,000,00
Total For BWZJ25										0.00	0	20,000,00
CBL29: On 30/04/2024 Spot Bond					0.00000	100.76384				0.00	0	50,000,00
Total CBL29 SPOT										0.00	0	50,000,00
Total For CBL29										0.00	0	50,000,00
CBL30: On 02/11/2024 Spot Bond					0.00000	100.66290				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.74000	105.74558	8.74000	105.67145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.04000	107.14895	9.04000	107.07132			574,717,783,040,000.00	63,574,976,000	12,793,032,60	
Total CCT02 SPOT									'4,717,783,040,000.00	63,574,976,000	12,793,032,60	
Total For CCT02									'4,717,783,040,000.00	63,574,976,000	12,793,032,60	
CCT03 On 15/03/2025 Spot Bond			9.59000	103.52508	9.59000	103.44475			0.00	0		
Total CCT03 SPOT									0.00	0		
Total For CCT03									0.00	0		
CCT04 On 17/07/2027 Spot Bond			11.13000	11.13000	11.13000	99.57055			0.00	0		
Total CCT04 SPOT									0.00	0		
Total For CCT04									0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.23072			0.00	0		
Total CGR42 SPOT									0.00	0		
Total For CGR42									0.00	0		
CGR46 On 28/02/2023 Spot Bond					0.00000	100.47388			0.00	0		
Total CGR46 SPOT									0.00	0		
Total For CGR46									0.00	0		
CGR47 On 28/02/2025 Spot Bond					0.00000	100.50023			0.00	0		
Total CGR47 SPOT									0.00	0		
Total For CGR47									0.00	0		
CGR50 On 23/10/2023 Spot Bond					0.00000	101.44542			0.00	0		
Total CGR50 SPOT									0.00	0		
Total For CGR50									0.00	0		
CGR51 On 23/10/2024 Spot Bond					0.00000	101.51703			0.00	0		
Total CGR51 SPOT									0.00	0		
Total For CGR51									0.00	0		
CGR52 On 30/06/2025 Spot Bond					0.00000	101.95233			0.00	0		
Total CGR52 SPOT									0.00	0		
Total For CGR52									0.00	0		
CLN315 On 20/03/2023 Spot Bond			4.77000	102.57268	4.77000	106.03200			0.00	0		
Total CLN315 SPOT									0.00	0		
Total For CLN315									0.00	0		
CLN317 On 20/03/2023 Spot Bond					0.00000	102.86500			0.00	0		
Total CLN317 SPOT									0.00	0		
Total For CLN317									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 On 20/12/2023 Spot Bond					0.00000	99.82886				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.99500	102.11301	8.99500	102.03978				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	105.86491	8.70700	111.07600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.03713				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.84366				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.23000	99.05525	11.23000	98.96706				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	110.20671	6.50000	109.21600				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.60000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	99.91916				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.69849				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.69416				0.00	0	
Total CLN399 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.04000	155.34018	5.04000	155.11253				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.48000	153.80753	5.48000	153.57676				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.67198				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN49 On 04/09/2024 Spot Bond			8.64000	102.93608	8.64000	102.86394				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.69005				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	101.32641				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.39019				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.00235				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	101.20190				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	99.94555				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	101.39303				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	99.81594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/03/2025 Spot Bond			10.10000	79.98490	10.10000	99.72450				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.15000	103.82129	10.15000	103.73573				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.49836				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	100.08364				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.37322				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/03/2023 Spot Bond				100.00000	0.00000	100.13376				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.43158				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.26092				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.29059				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.53614				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.08364				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 20/06/2023 Spot Bond					0.00000	99.91388				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	101.16251				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.47000	101.45484	10.47000	101.37047				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.64167				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	101.11376				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.30322				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	151.68900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.52629				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.94000	101.02823	9.94000	100.94836				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.99000	99.90819	9.99000	104.84652				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.08000	103.77438	10.08000	103.69121				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.55801				0.00	0	
Total CLN55 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.71169				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.73511				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.49651				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.42562				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	128.69100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.78193				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.44000	102.80187	10.44000	102.74205				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.94000	104.14575	9.94000	104.06341				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.09600				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.61754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.89031				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.23511				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.74785				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.17000	102.99887	10.17000	102.91560				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.76351				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.75077				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.02014				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.90729				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.12145				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.47613				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.78224				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN583 On 16/09/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.13392				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.61128				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.31786				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.69177				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.93992				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.93152				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.71957				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.46000	157.76129	3.46000	126.66184				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.66723				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.62376				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.49032				0.00	0	
Total CLN596 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.41000	9.41000	9.41000	102.35370				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.40539				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.07935				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.93992				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.93992				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.83900				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.99500	8.99500	8.99500	100.55625				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.83190				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.94643				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	104.11662				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.15624				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.52353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.57000	103.45168	9.57000	103.37244				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.09116				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.20862				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.18907				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 30/11/2023 Spot Bond					0.00000	100.56273				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.33025				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	101.11900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.53497				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.01196				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.38748				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62(On 28/10/2024 Spot Bond					0.00000	101.00528				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62(On 28/10/2022 Spot Bond					0.00000	101.02549				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62(On 28/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			134,000,000,000.00	1,340,000,000	670,000,000	
Total CLN622 SPOT									14,000,000,000,000.00	1,340,000,000	670,000,000	
Total For CLN622									14,000,000,000,000.00	1,340,000,000	670,000,000	
CLN62(On 20/12/2024 Spot Bond					0.00000	97.02800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62(On 25/01/2023 Spot Bond					0.00000	101.12816				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62(On 25/01/2023 Spot Bond			7.49000	101.82542	7.49000	101.76438				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62(On 19/08/2025 Spot Bond					0.00000	100.65562				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62(On 31/07/2034 Spot Bond					0.00000	99.51274				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62(On 31/07/2034 Spot Bond			12.63500	61.35139	12.63500	80.61947				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62(On 20/11/2022 Spot Bond					0.00000	100.51004				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			10.64000	97.98821	10.64000	97.90544				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63(On 19/08/2025 Spot Bond					0.00000	100.65335				0.00	0	
Total CLN631 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.51421				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.56482				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	100.78249				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.15971				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.50736				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.65109				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	100.82213				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.69638				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.03864				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.50938				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	99.94075				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.24346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	99.94067				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.77616				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.35208				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.65109				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.55268				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.65109				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	103.32300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.90567				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.96079				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.39855				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	100.79900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	100.58800				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	121.96300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	146.30500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.47660				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.59463				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.75066				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.79993				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.18627				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.39314				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.70392				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.99497	159.05630	3.99497	129.08215				0.00	0	
Total CLN673 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.99497	159.05630	3.99497	129.08298				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.71523				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.74539				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	99.89871				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.46718				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	102.66897				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.17817				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.90240				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.90025				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.94056				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	99.88523				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.88502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69(On 21/12/2026 Spot Bond					0.00000	102.34245				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.54213				0.00	4,000,000,000	2,000,000,000
Total CLN691 SPOT										0.00	4,000,000,000	2,000,000,000
Total For CLN691										0.00	4,000,000,000	2,000,000,000
CLN69 On 21/06/2023 Spot Bond					0.00000	99.89691				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.79679				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.99504				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.48370				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	107.39354				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.31101				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.69441				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.53315				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.07441				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.55708				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.76045				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.74194				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	99.89844				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.02105				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.26365				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.05235				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.66404				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.89789				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.89789				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.89789				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	81.06132				0.00	0	
Total CLN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.07552				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	80.05998				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	80.38190				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.28706				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	81.09105				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.90455				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.90455				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.90455				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.90319				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.90319				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.90319				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.58618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	84.62278				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	85.26035				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	100.07660				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	94.42937				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.27564				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.49669				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	117.29900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.13051				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.64353				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.81126				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN743 On 31/01/2030 Spot Bond					0.00000	101.94332				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.30900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.33267				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.39524				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	99.89685				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.09419				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	100.08091				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.36853				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.65000	7.65000	7.65000	100.72480				0.00	0	
Total CLN754 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.33447				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	99.86836				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.87164				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.76933				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.82764				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.94139				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	92.83402				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.65000	7.65000	7.65000	100.72480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.84715				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	104.70578				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.89940				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.52994				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.87930				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.41227				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.12735				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.59000	6.59000	6.59000	121.68759				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.35944				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77{ On 31/08/2026 Spot Bond					0.00000	100.41959				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77{ On 31/01/2027 Spot Bond					0.00000	100.97578				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.98201				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78' On 19/08/2025 Spot Bond			10.90000	10.90000	10.90000	100.18031				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.10039				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.01318				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.02689				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.69006				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	99.90750				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.69006				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	106.59753				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	106.43021				0.00	0	
Total CLN789 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.88900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	102.14933				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.69013				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.10072				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.10650				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.10650				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.38304				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.36069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.98575				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.22787				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.11285				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.38533				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.02564				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.90412				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.24500	98.58510	9.24500	98.51210				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.90332				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.18007				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	101.96988				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN813 On 04/10/2022 Spot Bond					0.00000	101.78874				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.78874				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.10079				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.11285				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.97579				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.10079				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.69013				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 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	
CLN823 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	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.10079				0.00	0	
Total CLN824 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.10079				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.10044				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.10079				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.21443				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.10057				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.59503				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.30642				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.10044				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	101.22528				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.38082				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.38096				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.38097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.38087				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	102.01555				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	99.91922				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.58891				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	101.64800				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	101.05400				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.13600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	100.18529				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.51572				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN846 On 02/05/2023 Spot Bond					0.00000	101.52054				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.73182				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN848 On 31/03/2027 Spot Bond					0.00000	101.73181				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.73145				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	101.18179				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.96169				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	99.91846				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	99.91392				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.90711				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	99.90494				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.48470				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.64639				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	82.99802				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.20536				0.00	0	
Total CLN860 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	99.91305				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	99.91955				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.14990				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	113.27542				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	104.06600				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	106.13800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	101.49131				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	85.88987				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	100.95099				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.96334				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	100.95710				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.52293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.38082				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	99.91684				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.09617				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.06621				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.58158				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.66832				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.64727				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.62215				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.08640				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.60302				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.84414				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.62912				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,600,000.00
Total CLN885 SPOT										0.00	0	11,600,000.00
Total For CLN885										0.00	0	11,600,000.00
COJ05 On 05/06/2023 Spot Bond			9.61000	105.24165	9.61000	105.16071				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.21000	103.48127	11.21000	103.38880				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			10.70000	102.00608	10.70000	101.91897				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.07500	104.21733	9.07500	104.14155				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.00000	93.88195	13.00000	93.78507				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.59000	93.98732	11.59000	93.90055				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	102.03319				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.17167				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.50136				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.72434				0.00	400,000,000	100,000.00
Total DSY02 SPOT										0.00	400,000,000	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY02										0.00	400,000,000	100,000,000
DSY03 On 21/11/2024 Spot Bond			10.34000	10.34000	10.34000	103.55255				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.42943				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.76124				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.69677				0.00	0	110,000,000
Total DSY06 SPOT										0.00	0	110,000,000
Total For DSY06										0.00	0	110,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.51409				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.27455				0.00	0	120,000,000
Total DTF001 SPOT										0.00	0	120,000,000
Total For DTF001										0.00	0	120,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	101.31157				0.00	0	90,000,000
Total DTF002 SPOT										0.00	0	90,000,000
Total For DTF002										0.00	0	90,000,000
DTF003 On 14/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	70,800,000,000
Total DTF003 SPOT										0.00	0	70,800,000,000
Total For DTF003										0.00	0	70,800,000,000
DTF004 On 14/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	79,200,000,000
Total DTF004 SPOT										0.00	0	79,200,000,000
Total For DTF004										0.00	0	79,200,000,000
DV23 On 27/02/2023 Spot Bond			7.59000	101.59857	7.59000	101.53728				0.00	0	240,000,000
Total DV23 SPOT										0.00	0	240,000,000
Total For DV23										0.00	0	240,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	72.86122	100.00000	72.44802				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	72.86122	100.00000	72.44802				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			9.16000	101.51492	9.16000	101.44083			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	100.82622	9.69000	100.74848			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.82622	9.69000	100.74848			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.54000	97.34500	10.54000	97.26352			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.51500	94.56319	11.51500	94.47692			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	100.86049	10.10000	100.77951			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.86049	10.10000	100.77951			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.06239			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.12786			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.43454			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.00020			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.09017			0.00	0	9,300,000,0€
Total DVF27 SPOT									0.00	0	9,300,000,0€
Total For DVF27									0.00	0	9,300,000,0€
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.02041			0.00	0	4,100,000,0€
Total DVFB24 SPOT									0.00	0	4,100,000,0€
Total For DVFB24									0.00	0	4,100,000,0€
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.15872			0.00	400,000,000	100,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	400,000,000	100,000,000
Total For DVFB25										0.00	400,000,000	100,000,000
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.63387				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.88235				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.21685				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.91840				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.44481				0.00	0	210,000,000
Total DVFB30 SPOT										0.00	0	210,000,000
Total For DVFB30										0.00	0	210,000,000
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.84023				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.02155				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC28 On 15/12/2028 Spot Bond					0.00000	100.02211				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			8.55000	102.05041	8.55000	101.97963				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.34000	115.57575	5.34000	115.40281				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.05500	104.09637	5.05500	103.94371				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	145.21627	2.25000	145.03587				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.42000	162.98133	3.42000	162.76354				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.43500	149.25350	3.43500	149.05388				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.44000	144.56194	3.44000	144.36854				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.16000	118.84210	5.16000	118.66655				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.02500	106.45197	5.02500	106.29610				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	145.21627	2.25000	145.03587				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	171.44771				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	168.67490				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	155.62634				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	157.80053				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	131.02061				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	130.08225				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	127.04883				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.09499				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	113.81463				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.64689				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.72546				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	95.53521				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	102.80590				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	105.70052				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	103.83442				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.65000	102.87005	10.65000	102.78306				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.41500	12.41500	12.41500	95.60111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.46500	12.46500	12.46500	99.87195				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.74000	10.74000	10.74000	101.69833				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.74000	10.74000	10.74000	101.39140				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.40500	12.40500	12.40500	70.79610				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.68500	11.68500	11.68500	99.57445				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.40500	12.40500	12.40500	92.91941				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.64597				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.17936				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.01451				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.78358				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.29995				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.38443				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.18770				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.03879				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	98.23176				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.72208				0.00	42,970,800	10,742,700
Total EPFC50 SPOT										0.00	42,970,800	10,742,700
Total For EPFC50										0.00	42,970,800	10,742,700
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.03648				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.71197				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.33240				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.18618				0.00	0	130,000,000
Total EQT005 SPOT										0.00	0	130,000,000
Total For EQT005										0.00	0	130,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.95744				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.88471				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.25172				0.00	0	
Total EQT008 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT008									0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.69927			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.88283			0.00	0	
Total EQT010 SPOT									0.00	0	
Total For EQT010									0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.62700			0.00	0	
Total ERS3B8 SPOT									0.00	0	
Total For ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.65148			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.63915			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.66363			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.63944			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.61079			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.63526			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ES23 On 25/01/2023 Spot Bond			7.14000	102.43514	7.14000	102.37652		2,856,000,000,000.00	400,000,000	24,180,000,000	
Total ES23 SPOT								2,856,000,000,000.00	400,000,000	24,180,000,000	
Total For ES23								2,856,000,000,000.00	400,000,000	24,180,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.44257	10.00000	101.36207		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.68000	98.26912	9.68000	98.19301		679,896,096,000.00	70,237,200	2,855,000,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26 SPOT										679,896,096,000.00	70,237,200	2,855,000,50
Total For ES26										679,896,096,000.00	70,237,200	2,855,000,50
ES26/R On 02/04/2026 Spot Bond			7.85000	103.64116	7.85000	103.57577				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.01000	72.95199	11.94500	73.19693			330,340,389,646,000.00	27,505,444,600	29,417,300,00	
Total ES33 SPOT									10,340,389,646,000.00	27,505,444,600	29,417,300,00	
Total For ES33									10,340,389,646,000.00	27,505,444,600	29,417,300,00	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.08139	7.50000	100.02034				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.30500	75.44916	12.24500	75.71415			605,258,340,000.00	49,188,000	253,306,90	
Total ES42 SPOT									605,258,340,000.00	49,188,000	253,306,90	
Total For ES42									605,258,340,000.00	49,188,000	253,306,90	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.39990	8.50000	103.32937				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.39500	11.39500	11.39500	101.35243				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			12.58500	12.58500	12.58500	96.62192				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.28551				0.00	0	255,700,00
Total EXX05 SPOT										0.00	0	255,700,00
Total For EXX05										0.00	0	255,700,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.78604				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.50744				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.67186				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.01913				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.14155				0.00	0	130,000,00
Total FIFB19 SPOT										0.00	0	130,000,00
Total For FIFB19										0.00	0	130,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.88883				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.93432				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.51308				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.54018				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.54697				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	100.79454				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	99.93262				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.39847				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.81380				0.00	0	
Total FRB25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.24750				0.00	74,512,800	18,628,20
Total FRB26 SPOT										0.00	74,512,800	18,628,20
Total For FRB26										0.00	74,512,800	18,628,20
FRB27 On 03/06/2026 Spot Bond			9.32000	105.65267	9.32000	105.57381				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.39283				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.38947				0.00	6,000,000,000	4,580,000,00
Total FRB29 SPOT										0.00	6,000,000,000	4,580,000,00
Total For FRB29										0.00	6,000,000,000	4,580,000,00
FRB30 On 19/04/2026 Spot Bond			9.24000	100.15044	9.24000	100.07631				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.48112				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.54000	332.75713	1.54000	332.36259				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.36500	2.36500	2.36500	164.86677				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.30000	222.84372	3.30000	222.54776				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.16000	4.16000	4.16000	116.58148				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04500	5.04500	5.04500	231.40758				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.16000	101.96839	5.16000	101.81776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.16000	101.50548	5.16000	101.35579				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.82000	8.82000	8.82000	83.47294				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.85000	8.85000	8.85000	82.59530				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	160.12632				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.48910				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.70352				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.19810				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.72400	9.72400	9.72400	101.12794				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC279 On 21/11/2022 Spot Bond					0.00000	100.51082				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	99.91220				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.39000	3.39000	3.39000	120.21452				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.94242				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	99.92812				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.22000	3.22000	3.22000	118.08769				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	99.92111				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.68123				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC297 On 14/05/2024 Spot Bond					0.00000	100.68990				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC299 On 20/06/2024 Spot Bond					0.00000	100.18699				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.05583				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	102.36714				0.00	0	
Total FRC302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.38976				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.50721				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.35241				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.34837				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	99.92235				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.91334				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.90675				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.35253				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.02078				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.06264				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.91421				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.90650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.00433				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	99.91240				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.32454				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.08516				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.32370				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.36250				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.78049				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.10468				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.67565				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.36238				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.46565				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/02/2024 Spot Bond					0.00000	100.80184				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	99.89290				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.64740				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	101.17331				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	99.90070				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.65461				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.43970				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.16020				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.13053				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.35965				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.36783				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.34772				0.00	0	
Total FRC353 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.22453				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.17702				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.18646				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.80757				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.20700				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.08135				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.43501				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.89296				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.88590				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.19470				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	99.87294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.37943				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	99.79649				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	99.79594				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.23051				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.22620				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	99.79092				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.38323				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	99.88270				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	99.88325				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	99.91983				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.93949				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 20/12/2026 Spot Bond					0.00000	99.91137				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.62833				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.62833				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.60641				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.60641				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.54282				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.17177				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.26505				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.98015				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.99744				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.84194				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.76844				0.00	0	
Total FRC394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.17174				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.05293				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.14557				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.12737				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.22005				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	101.28469				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			10.78000	10.78000	10.78000	100.70295				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	99.88286				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	100.85466				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			13.21000	13.21000	13.21000	103.46928				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	101.74708				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.67944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.38749				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	102.14902				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			11.40000	11.40000	11.40000	104.73339				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.17177				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.26398				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC411 On 31/05/2027 Spot Bond					0.00000	100.41962				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.31291				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.39019				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.40284				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	98.15227				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.26386				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC418 On 31/05/2027 Spot Bond					0.00000	100.41792				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC419 On 30/04/2029 Spot Bond					0.00000	101.30264				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC420 On 30/04/2026 Spot Bond					0.00000	101.17177				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	101.87027				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	101.83665				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC423 On 27/09/2028 Spot Bond					0.00000	101.83665				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC424 On 31/08/2025 Spot Bond					0.00000	100.38996				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC425 On 31/07/2025 Spot Bond					0.00000	101.17167				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC426 On 30/09/2027 Spot Bond					0.00000	101.06012				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	101.12031				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 21/06/2027 Spot Bond					0.00000	100.75060				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	100.60740				0.00	0	
Total FRC429 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC429									0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.65236			0.00	0	
Total FRC430 SPOT									0.00	0	
Total For FRC430									0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.52028			0.00	0	
Total FRC431 SPOT									0.00	0	
Total For FRC431									0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	100.56282			0.00	0	
Total FRC432 SPOT									0.00	0	
Total For FRC432									0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.49671			0.00	0	
Total FRC433 SPOT									0.00	0	
Total For FRC433									0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.52481			0.00	0	
Total FRC434 SPOT									0.00	0	
Total For FRC434									0.00	0	
FRC43 On 20/11/2026 Spot Bond					0.00000	100.37390			0.00	0	
Total FRC435 SPOT									0.00	0	
Total For FRC435									0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	100.36418			0.00	0	
Total FRC436 SPOT									0.00	0	
Total For FRC436									0.00	0	
FRC43 On 31/01/2030 Spot Bond			9.66500	9.66500	9.66500	102.99256			0.00	0	
Total FRC437 SPOT									0.00	0	
Total For FRC437									0.00	0	
FRC43 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000.00	9,000,000,000	9,000,000,000	
Total FRC438 SPOT								10,000,000,000,000.00	9,000,000,000	9,000,000,000	
Total For FRC438								10,000,000,000,000.00	9,000,000,000	9,000,000,000	
FRC43 On 31/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000.00	9,000,000,000	9,000,000,000	
Total FRC439 SPOT								10,000,000,000,000.00	9,000,000,000	9,000,000,000	
Total For FRC439								10,000,000,000,000.00	9,000,000,000	9,000,000,000	
FRI33 On 28/02/2033 Spot Bond			4.70000	108.95132	4.70000	108.79393		0.00	0		
Total FRI33 SPOT								0.00	0		
Total For FRI33								0.00	0		
FRI38 On 31/01/2038 Spot Bond			4.90500	119.33356	4.90500	119.15997		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.00582				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.23336				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.95577				0.00	1,900,000,000	4,400,000,000
Total FRJ24 SPOT										0.00	1,900,000,000	4,400,000,000
Total For FRJ24										0.00	1,900,000,000	4,400,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.14453				0.00	0	40,000,000
Total FRJ25 SPOT										0.00	0	40,000,000
Total For FRJ25										0.00	0	40,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.30653				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.34299				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	101.33203				0.00	220,000,000	110,000,000
Total FRJ27S SPOT										0.00	220,000,000	110,000,000
Total For FRJ27S										0.00	220,000,000	110,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.05887				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.35490				0.00	3,400,000,000	1,700,000,000
Total FRJ29 SPOT										0.00	3,400,000,000	1,700,000,000
Total For FRJ29										0.00	3,400,000,000	1,700,000,000
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.98405				0.00	220,000,000	110,000,000
Total FRJ29S SPOT										0.00	220,000,000	110,000,000
Total For FRJ29S										0.00	220,000,000	110,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.52051				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10(On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	108.89525				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.87500	4.87500	4.87500	119.59714				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.71461				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.01500	117.74543	5.01500	117.57313				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.06000	231.43864	5.06000	231.09864				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.15500	115.76031	5.15500	115.58961				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	231.09864				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.54000	160.70831	3.54000	160.49202				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	111.44050	3.70500	111.28905				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.95500	118.60855	4.95500	118.43555				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.18000	228.98329	5.18000	228.64470				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.23000	227.96947	5.23000	227.63148				0.00	0	
Total FRS121 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.72000	163.73936	2.72000	163.52976				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.26000	227.36379	5.26000	227.02611				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.15500	115.76031	5.15500	115.58961				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			3.57000	219.84006	3.57000	219.54333				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.90500	105.78053	5.90500	105.61828				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			3.78000	217.53616	3.78000	217.23884				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.84000	216.88302	3.84000	216.58557				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.77000	217.35709	5.77000	217.02548				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.85500	106.41296	5.85500	106.25017				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.15500	5.15500	5.15500	115.58961				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.13500	116.04145	5.13500	115.87053				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.65000	218.95908	3.65000	218.66212				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.54000	221.80282	5.54000	221.46847				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.78000	217.53616	3.78000	217.23884				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.78000	217.53616	3.78000	217.23884				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.18100	224.18255	3.18100	223.88697				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.49000	160.89114	3.49000	160.67525				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.13000	213.75796	4.13000	213.45981				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.17000	213.33102	4.17000	213.03277				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.46000	161.00097	3.46000	160.78531				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.64500	219.01402	3.64500	218.71707				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	212.92617				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2022 Spot Bond					0.00000	101.05499				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS172 On 16/10/2024 Spot Bond					0.00000	101.14489				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.94035				0.00	0	50,800,00
Total FRS180 SPOT										0.00	0	50,800,00
Total For FRS180										0.00	0	50,800,00
FRS182 On 27/09/2025 Spot Bond					0.00000	101.62409				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	175.38721				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	138.62990				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	189.72897				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	198.29868				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.80342				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.88882				0.00	0	50,600,00
Total FRS199 SPOT										0.00	0	50,600,00
Total For FRS199										0.00	0	50,600,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.73992				0.00	0	38,100,00
Total FRS200 SPOT										0.00	0	38,100,00
Total For FRS200										0.00	0	38,100,00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.43792				0.00	63,200,000	64,700,00
Total FRS201 SPOT										0.00	63,200,000	64,700,00

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 FRS201										0.00	63,200,000	64,700,00
FRS201 On 14/10/2025 Spot Bond					0.00000	101.18596				0.00	0	29,300,00
Total FRS206 SPOT										0.00	0	29,300,00
Total For FRS206										0.00	0	29,300,00
FRS206 On 18/11/2024 Spot Bond					0.00000	100.58689				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.92825				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.64740				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.70339				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	120.67822				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	108.16523				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	106.65390				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.35103				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	70.53639				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 09/12/2023 Spot Bond					0.00000	100.21481				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	106.56291				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.64693				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.44123				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.27214				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	114.69786				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.19118				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.39938				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.66444				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	116.44418				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.67516				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	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.66657				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS275 On 30/09/2024 Spot Bond					0.00000	102.03717				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS276 On 21/09/2024 Spot Bond					0.00000	102.19080				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.39258				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.75399				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS283 On 28/02/2031 Spot Bond			10.28000	10.28000	10.28000	96.12950				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.28000	10.28000	10.28000	96.12950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.09922				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.87836				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.59400	11.59400	11.59400	90.54114				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.37359				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	93.46395				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	98.43482				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	96.02811				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	106.10054				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.65683				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.36538				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.17177				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.86183				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 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			1.25000	1.25000	1.25000	333.49927				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			0.94500	335.08188	0.94500	334.70082				0.00	0	
Total FRS37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			0.99000	0.99000	0.99000	334.52313				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.88783				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.85500	110.49504	4.85500	110.33475				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.55000	70.77387	4.55000	116.16250				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.61000	2.61000	2.61000	163.94261				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	162.89422				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	330.37711				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.20000	7.20000	7.20000	100.60066				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.48000	107.45361	8.48000	107.38048				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.49000	104.56778	8.49000	104.49693				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.91500	106.37800	8.91500	106.30198		78,516,188,000.00		8,807,200	54,683,600	
Total FRX26 SPOT								78,516,188,000.00		8,807,200	54,683,600	
Total For FRX26								78,516,188,000.00		8,807,200	54,683,600	
FRX27 On 07/03/2027 Spot Bond			9.36000	103.30502	9.36000	103.22674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.25000	105.35258	9.25000	105.27495				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.95500	100.24906	9.95500	100.16969				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.89500	98.51153	9.89500	98.43400				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.53500	104.84728	10.53500	104.75908				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.56500	75.05200	11.56500	74.98287				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.67190				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.48586				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.46889				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.48040				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.48378				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.88144				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.92887				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.95257				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.91856				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.24648				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.47551				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.76811				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.43476				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.43957				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.56790				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.76000	120.68656	3.76000	120.52181				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.52592				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.11900	106.33927	8.11900	106.26993				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.22384				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.75000	107.40058	7.75000	107.33367				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.02687				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.91786				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.31928				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.00586				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.63018				0.00	400,000,000	100,000,000
Total GRT26G SPOT										0.00	400,000,000	100,000,000
Total For GRT26G										0.00	400,000,000	100,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.38356				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.12257				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.53794				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.35030				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.10060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.44131				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.91611				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.46310				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.38759				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.92362				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.50380				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.71304				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91462				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.54107				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.71008				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.48480				0.00	0	30,000,0€
Total GRT48 SPOT										0.00	0	30,000,0€
Total For GRT48										0.00	0	30,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT49 On 10/06/2025 Spot Bond					0.00000	100.07592				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.07885				0.00	0	40,000,00
Total GRT50 SPOT										0.00	0	40,000,00
Total For GRT50										0.00	0	40,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	100.42226				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.41213				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.93042				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.58702				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	99.94310				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.25456				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	100.34868				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.50481				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.50996				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.15820				0.00	0	
Total HILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.08863				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.39177				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.37051				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.46634				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.86000	331.51646	1.86000	331.11479				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.04000	2.04000	2.04000	340.80945				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.68500	98.92114	10.68500	98.83723				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.85000	79.00223	4.85000	109.92533				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.76500	85.36073	11.76500	85.28123		209,541,709,000.00		17,810,600	4,010,581,700	
Total HWAY34 SPOT								209,541,709,000.00		17,810,600	4,010,581,700	
Total For HWAY34								209,541,709,000.00		17,810,600	4,010,581,700	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.33345	100.00000	10.26537				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.79500	84.59371	11.79500	84.51472				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.33011	100.00000	10.26205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.35278				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.03000	166.34450	2.04000	166.10258			353,038,945,518,000.00	173,910,810,600	695,179,613,000	
Total I2025 SPOT									3,038,945,518,000.00	173,910,810,600	695,179,613,000	
Total For I2025									3,038,945,518,000.00	173,910,810,600	695,179,613,000	
I2029 On 31/03/2029 Spot Bond			3.29000	122.97847	3.29000	122.81524			94,613,162,000,000.00	28,757,800,000	207,777,799,000	
Total I2029 SPOT									14,613,162,000,000.00	28,757,800,000	207,777,799,000	
Total For I2029									14,613,162,000,000.00	28,757,800,000	207,777,799,000	
I2033 On 28/02/2033 Spot Bond			4.21000	113.95909	4.20000	113.90379			426,859,563,042,000.00	101,391,820,200	531,736,271,300	
Total I2033 SPOT									16,859,563,042,000.00	101,391,820,200	531,736,271,300	
Total For I2033									16,859,563,042,000.00	101,391,820,200	531,736,271,300	
I2038 On 31/01/2038 Spot Bond			4.27000	129.01266	4.25500	129.07093			111,447,000,000,000.00	26,100,000,000	562,506,951,000	
Total I2038 SPOT									11,447,000,000,000.00	26,100,000,000	562,506,951,000	
Total For I2038									11,447,000,000,000.00	26,100,000,000	562,506,951,000	
I2046 On 31/03/2046 Spot Bond			4.29000	117.06463	4.26000	117.47005			166,676,940,144,000.00	38,852,433,600	452,072,061,800	
Total I2046 SPOT									16,676,940,144,000.00	38,852,433,600	452,072,061,800	
Total For I2046									16,676,940,144,000.00	38,852,433,600	452,072,061,800	
I2050 On 31/12/2050 Spot Bond			4.26000	119.04404	4.26000	118.87700			155,122,565,628,000.00	36,413,747,800	499,450,555,900	
Total I2050 SPOT									15,122,565,628,000.00	36,413,747,800	499,450,555,900	
Total For I2050									15,122,565,628,000.00	36,413,747,800	499,450,555,900	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.73799			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.75905			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL109 On 07/12/2023 Spot Bond			1.71000	332.09720	1.71000	331.69886			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	100.81136			0.00	0		
Total IBL115 SPOT									0.00	0		
Total For IBL115									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.76132				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.71625				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.09568				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.50996				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.70989				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.80165				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.74559				0.00	51,200,000	62,200,000
Total IBL138 SPOT										0.00	51,200,000	62,200,000
Total For IBL138										0.00	51,200,000	62,200,000
IBL141 On 20/02/2023 Spot Bond					0.00000	100.47195				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.92132				0.00	112,800,000	72,300,000
Total IBL145 SPOT										0.00	112,800,000	72,300,000
Total For IBL145										0.00	112,800,000	72,300,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.40530				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.39743				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.40926				0.00	0	
Total IBL149 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.51867				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.87900				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.87406				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	99.95313				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.23353				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.06862				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.09975				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.78959				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.68671				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.08662				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.98778				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.41664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.62454				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.07447				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.07637				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.19442				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.06043				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.90236				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.79165				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.74234				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.26427				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.27088				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.53637				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL203 On 09/12/2026 Spot Bond					0.00000	100.15431				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.14876				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.13023				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.14321				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.85756				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.93555				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.56843				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/02/2023 Spot Bond					0.00000	100.43755				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/02/2023 Spot Bond					0.00000	100.39176				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/02/2023 Spot Bond					0.00000	100.39176				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/02/2023 Spot Bond					0.00000	100.39176				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.69910				0.00	0	
Total IBL215 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.94079				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.94579				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.26379				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.02760				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.28360				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	101.04386				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.30000	8.30000	8.30000	102.15309				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.78137				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.80770				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.42410				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.74030				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.67955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.15030				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.06378				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.06536				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.90129				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.20000	9.20000	9.20000	101.42975				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.44402				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.49807				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	102.04070				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.84900				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.89144				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.01510				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL239 On 18/07/2027 Spot Bond					0.00000	101.12156				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.25940				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.93511				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.97648				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.79465				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.14000	10.14000	10.14000	97.18954				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.64330				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL60 On 17/02/2024 Spot Bond			8.66000	102.97926	8.66000	102.90812				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.03000	103.67958	7.03000	103.62047				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.13169				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.78000	102.59414	9.78000	102.51430				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.01500	105.24162	11.01500	105.20388				0.00	0	
Total IDCG08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.36000	104.56583	10.36000	104.47929				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1 On 26/04/2023 Spot Bond					0.00000	100.74906				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1 On 12/11/2023 Spot Bond					0.00000	100.13421				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1 On 12/11/2025 Spot Bond					0.00000	98.72583				0.00	0	10,200,000,00
Total IDCG16 SPOT										0.00	0	10,200,000,00
Total For IDCG16										0.00	0	10,200,000,00
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.79352				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1 On 12/03/2024 Spot Bond					0.00000	99.79022				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.00370				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG2 On 18/12/2024 Spot Bond					0.00000	99.43849				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	97.55369				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.01908				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.09000	101.65217	9.09000	101.57813				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.05475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	101.44342				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.84925				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	100.13174				0.00	0	1,000,000,00
Total INLV07 SPOT										0.00	0	1,000,000,00
Total For INLV07										0.00	0	1,000,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.82352				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.13337				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.26569				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.87758				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.79252				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.58189				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.85456				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.11678				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF26 On 07/11/2023 Spot Bond					0.00000	100.75275				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.76248				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.76057				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.32101				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.42538				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.08083				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC39 On 19/11/2022 Spot Bond					0.00000	100.48267				0.00	0	
Total IPFC39 SPOT										0.00	0	
Total For IPFC39										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.46867				0.00	0	100,000,0€
Total IPFG01 SPOT										0.00	0	100,000,0€
Total For IPFG01										0.00	0	100,000,0€
IV019 On 31/03/2028 Spot Bond			4.44000	210.47474	4.44000	210.17595				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.77838				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.34000	211.52743	4.34000	211.22885				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.36678				0.00	0	
Total IVC140 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.43206				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.49189				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.14084				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.16216				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	102.02048				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.22651				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.31039				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.69667				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.54000	101.74532	7.54000	101.68350				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.43784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.54696				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.48000	100.76374	7.48000	100.70344				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.20663				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			7.59000	100.25883	7.59000	100.32981				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.09500				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.53000	100.25572	7.53000	100.19434				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.11977				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.56268				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.24000	6.24000	6.24000	101.76261				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.18186				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.92670				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			7.89000	7.89000	7.89000	99.98511				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			8.59000	8.59000	8.59000	99.22047				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.04322				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.01968				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.95000	6.95000	6.95000	102.88293				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.70000	102.88094	8.70000	102.80915				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.45000	99.89260	7.45000	101.53100				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/02/2023 Spot Bond					0.00000	100.72086				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	101.21514				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.95259				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.56636				0.00	0	
Total IVC224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IVC224									0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	100.43503			0.00	0	
Total IVC225 SPOT									0.00	0	
Total For IVC225									0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.30492			0.00	0	
Total IVC226 SPOT									0.00	0	
Total For IVC226									0.00	0	
IVC227 On 13/01/2024 Spot Bond			8.87000	8.87000	8.87000	100.03773			0.00	0	
Total IVC227 SPOT									0.00	0	
Total For IVC227									0.00	0	
IVZ101 On 04/10/2022 Spot Bond			6.15000	6.15000	6.15000	99.64741			0.00	0	
Total IVZ101 SPOT									0.00	0	
Total For IVZ101									0.00	0	
IVZ105 On 13/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.49299			0.00	0	
Total IVZ105 SPOT									0.00	0	
Total For IVZ105									0.00	0	
IVZ107 On 27/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.25815			0.00	0	
Total IVZ107 SPOT									0.00	0	
Total For IVZ107									0.00	0	
IVZ109 On 15/09/2022 Spot Bond			6.15000	6.15000	6.15000	6.15000			0.00	0	
Total IVZ109 SPOT									0.00	0	
Total For IVZ109									0.00	0	
IVZ110 On 29/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.73114			0.00	0	
Total IVZ110 SPOT									0.00	0	
Total For IVZ110									0.00	0	
IVZ111 On 27/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.76466			0.00	0	
Total IVZ111 SPOT									0.00	0	
Total For IVZ111									0.00	0	
IVZ112 On 06/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.61084			0.00	0	
Total IVZ112 SPOT									0.00	0	
Total For IVZ112									0.00	0	
IVZ113 On 10/10/2022 Spot Bond			6.20000	6.20000	6.20000	99.54346			0.00	0	
Total IVZ113 SPOT									0.00	0	
Total For IVZ113									0.00	0	
IVZ115 On 30/09/2022 Spot Bond			6.15000	6.15000	6.15000	99.71438		234,315,000,000,000.00	38,100,000,000	38,100,000,00	

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 IVZ115 SPOT										14,315,000,000,000.00	38,100,000,000	38,100,000,000
Total For IVZ115										14,315,000,000,000.00	38,100,000,000	38,100,000,000
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	99.90640				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.57513				0.00	0	671,800,000
Total KAP012 SPOT										0.00	0	671,800,000
Total For KAP012										0.00	0	671,800,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.28093				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.15640				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.10841				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.34402				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.03648				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.01953				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.01956				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.67480				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP023 On 04/03/2027 Spot Bond					0.00000	100.22211				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.15079				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.19231				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.23215				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.84000	119.61726	9.84000	119.52364				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			8.45000	104.73629	8.45000	104.66385				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.52787				0.00	400,000,000	400,000,000
Total LGL07 SPOT										0.00	400,000,000	400,000,000
Total For LGL07										0.00	400,000,000	400,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	100.79694				0.00	0	100,000,000
Total LGL08 SPOT										0.00	0	100,000,000
Total For LGL08										0.00	0	100,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.68285				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.33126				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.12766				0.00	0	30,000,000
Total LGL11 SPOT										0.00	0	30,000,000
Total For LGL11										0.00	0	30,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.19503				0.00	0	
Total LHC01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For LHC01									0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.20730			0.00	0	
Total LHC02 SPOT									0.00	0	
Total For LHC02									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.43702			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.50406			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.51420			0.00	0	
Total LRFC3 SPOT									0.00	0	
Total For LRFC3									0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.29865			0.00	0	
Total MBF065 SPOT									0.00	0	
Total For MBF065									0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.60551			0.00	0	
Total MBF068 SPOT									0.00	0	
Total For MBF068									0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.52212			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.98466			0.00	0	1,500,000.00
Total MBF071 SPOT									0.00	0	1,500,000.00
Total For MBF071									0.00	0	1,500,000.00
MBF07 On 31/05/2025 Spot Bond					0.00000	100.27468			0.00	0	50,000.00
Total MBF072 SPOT									0.00	0	50,000.00
Total For MBF072									0.00	0	50,000.00
MBP03 On 02/11/2022 Spot Bond					0.00000	100.96190			0.00	0	
Total MBP038 SPOT									0.00	0	
Total For MBP038									0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.46377			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.96701			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.66195				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.78725				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.68995				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.22589				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.82533				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.09000	9.09000	9.09000	106.58855				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.33668				0.00	400,000,000	100,000,000
Total MMIG06 SPOT										0.00	400,000,000	100,000,000
Total For MMIG06										0.00	400,000,000	100,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.83759				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.01940				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.74000	101.00783	9.74000	100.92911				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.46325				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.99000	91.47079	9.99000	91.27978				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.63019				0.00	0	60,000,00
Total MML05 SPOT										0.00	0	60,000,00
Total For MML05										0.00	0	60,000,00
MML06 On 25/05/2029 Spot Bond			10.36500	101.47162	10.36500	101.38806				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.32425				0.00	22,415,200	5,603,80
Total MTN09 SPOT										0.00	22,415,200	5,603,80
Total For MTN09										0.00	22,415,200	5,603,80
MTN10 On 11/10/2024 Spot Bond					0.00000	103.19979				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.87526				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.95642				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.53112				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.20802				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.50592				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.77606				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.27470				0.00	0	
Total MTN20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.74825			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.18186			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.68500	97.17267	9.68500	97.09778			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.04385			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.26140			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.02850			0.00	0	
Total MTN26 SPOT									0.00	0	
Total For MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.49800			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.50837			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.52742			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.87103			0.00	0	6,500,000,00
Total MTN30 SPOT									0.00	0	6,500,000,00
Total For MTN30									0.00	0	6,500,000,00
MTN31 On 13/09/2025 Spot Bond					0.00000	100.05240			0.00	1,500,000,000	1,500,000,00
Total MTN31 SPOT									0.00	1,500,000,000	1,500,000,00
Total For MTN31									0.00	1,500,000,000	1,500,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	100.05493			0.00	400,000,000	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 MTN32 SPOT										0.00	400,000,000	100,000,000
Total For MTN32										0.00	400,000,000	100,000,000
MTN33 On 13/09/2029 Spot Bond					0.00000	100.05720				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.52018				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.54718				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.81353				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.54032				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.54044				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.92688				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.91104				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.89763				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.88532				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			8.18000	102.72567	8.18000	102.65758				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			8.54000	102.56363	8.54000	102.49373				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.62000	101.03141	10.62000	100.94622				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.27707				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.96052				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.01791				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.06745				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.95245				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.01835				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.10500	102.25252	8.10500	102.18631				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.54000	102.87273	8.54000	102.80263				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.27500	106.08308	9.27500	106.00427				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.29000	106.37180	9.29000	106.29265				0.00	0	
Total NBK20A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.53000	105.89105	9.53000	105.81071				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.44000	103.74503	7.44000	103.68241				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.21800	110.30339	8.21800	110.23100				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.26000	110.38349	9.26000	110.30206				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			7.86000	7.86000	7.86000	101.94908				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.57509				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	67.38533	100.00000	66.94133				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.25445				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.15500	110.03565	9.15500	109.95537				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.04000	102.90993	8.04000	102.84383				0.00	0	2,200,000,00
Total NBK28A SPOT										0.00	0	2,200,000,00
Total For NBK28A										0.00	0	2,200,000,00
NBK29 On 31/07/2026 Spot Bond			8.66000	107.33991	8.66000	107.26574				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.13000	102.70222	8.13000	102.63553				0.00	0	33,200,00

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 NBK30A SPOT										0.00	0	33,200,0€
Total For NBK30A										0.00	0	33,200,0€
NBK31 On 09/11/2023 Spot Bond			7.94000	104.95319	7.94000	104.88660				0.00	0	410,000,0€
Total NBK31A SPOT										0.00	0	410,000,0€
Total For NBK31A										0.00	0	410,000,0€
NBK31 On 17/02/2023 Spot Bond					0.00000	101.04793				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.42140				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.88997				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.41500	11.41500	11.41500	79.56296				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.49102				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.35678				0.00	0	10,000,0€
Total NBK43B SPOT										0.00	0	10,000,0€
Total For NBK43B										0.00	0	10,000,0€
NBK45 On 15/02/2023 Spot Bond					0.00000	100.89787				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.28608				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.66510				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.95687				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK50I On 09/11/2025 Spot Bond					0.00000	101.44206				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.95330				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.10654				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.98143				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.24500				0.00	0	10,630,000,00
Total NBKB56 SPOT										0.00	0	10,630,000,00
Total For NBKB56										0.00	0	10,630,000,00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.00231				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.32015				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.53562				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.46134				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.83185				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.04832				0.00	800,000,000	400,000,00
Total NBKB62 SPOT										0.00	800,000,000	400,000,00
Total For NBKB62										0.00	800,000,000	400,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.56279				0.00	0	
Total NBKB64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBKB64									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.91974			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			10.58500	100.07351	10.58500	99.98940			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.92027			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.24000	100.31242	10.24000	100.23078			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.91974			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.91871			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.91763			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.02230			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.02230			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.48782			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	100.79570				0.00	0	200,000,00
Total NGL04 SPOT										0.00	0	200,000,00
Total For NGL04										0.00	0	200,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.19257				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.33646				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.27460				0.00	0	13,500,00
Total NGL07 SPOT										0.00	0	13,500,00
Total For NGL07										0.00	0	13,500,00
NGL08 On 02/07/2025 Spot Bond					0.00000	106.65073				0.00	0	33,700,00
Total NGL08 SPOT										0.00	0	33,700,00
Total For NGL08										0.00	0	33,700,00
NGL09 On 19/06/2026 Spot Bond					0.00000	100.87263				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.53569				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.68927				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.77680				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.94012				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.35926				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.22271				0.00	0	
Total NGT106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.65062				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.94312				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.13336				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.15887				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.34377				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.31198				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	100.02686				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.52523				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.21028				0.00	0	190,000,00
Total NHM018 SPOT										0.00	0	190,000,00
Total For NHM018										0.00	0	190,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.26708				0.00	3,500,000,000	3,500,000,00
Total NHM019 SPOT										0.00	3,500,000,000	3,500,000,00
Total For NHM019										0.00	3,500,000,000	3,500,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.09727				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.48836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	227.63148				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.15000	3.15000	3.15000	224.23735				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.79500	2.79500	2.79500	163.24898				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	116.44244				0.00	0	870,000,00
Total NI29 SPOT										0.00	0	870,000,00
Total For NI29										0.00	0	870,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.00500	5.00500	5.00500	117.71634				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	162.85692				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	267.62514	3.45000	267.26650				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	163.60473				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.79500	2.79500	2.79500	228.29530				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.94000	226.92247	2.94000	226.62768				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			5.02500	91.80775	5.02500	117.43011				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.91008				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.94273				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	140.41960				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.39585				0.00	102,400,000	71,300,000
Total NN022 SPOT										0.00	102,400,000	71,300,000
Total For NN022										0.00	102,400,000	71,300,000
NN023 On 07/11/2025 Spot Bond					0.00000	100.68456				0.00	0	55,000,000
Total NN023 SPOT										0.00	0	55,000,000
Total For NN023										0.00	0	55,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	100.40921				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.50337				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.36187				0.00	0	50,000,000
Total NN034 SPOT										0.00	0	50,000,000
Total For NN034										0.00	0	50,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	127.11948				0.00	0	
Total NN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.50398				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.52685				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.92892				0.00	122,000,000	86,400,00
Total NN040 SPOT										0.00	122,000,000	86,400,00
Total For NN040										0.00	122,000,000	86,400,00
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.76569				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	157.38202				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.75078				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.08224				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.56528				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.85659				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.00411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.08546				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.86286				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.34239				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.95918				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.54182				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.93848				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.03920				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.93848				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.17160				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.48837				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.29097				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN120 On 05/11/2026 Spot Bond					0.00000	101.40014				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	99.91749				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.12995				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			611,020,000,000,000.00	16,110,200,000	10,200,000,00	
Total NN177 SPOT									11,020,000,000,000.00	16,110,200,000	10,200,000,00	
Total For NN177									11,020,000,000,000.00	16,110,200,000	10,200,000,00	
NN178 On 02/04/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00	18,000,000,000	9,300,000,00	
Total NN178 SPOT									10,000,000,000,000.00	18,000,000,000	9,300,000,00	
Total For NN178									10,000,000,000,000.00	18,000,000,000	9,300,000,00	
NN179 On 15/09/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			192,830,000,000,000.00	11,928,300,000	6,500,000,00	
Total NN179 SPOT									12,830,000,000,000.00	11,928,300,000	6,500,000,00	
Total For NN179									12,830,000,000,000.00	11,928,300,000	6,500,000,00	
NNF012 On 12/06/2025 Spot Bond					0.00000	95.33104				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	129.88000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	122.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	132.50000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	130.36000				0.00	0	
Total NNF016 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	129.00901				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
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	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	101.41747				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	104.93145				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 19/09/2022 Spot Bond					0.00000	99.94407				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF085 SPOT										0.00	0	
Total For NNF085										0.00	0	
NNF085 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF086 SPOT										0.00	0	
Total For NNF086										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.48335				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.88955				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.50003				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.51696				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.47736				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.41387				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.96663				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.54399				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.51069				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.44398				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.69150				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.45399				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			8.54000	105.09227	8.54000	105.01928				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.14000	210.95844	2.14000	210.69801				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.35000	107.60345	11.35000	107.50613				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.24214	100.00000	16.13454				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.05435				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.80281				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.36823				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.54210				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	101.48669				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	101.00590				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.71342				0.00	13,300,000,000	5,000,000,00
Total NTC34 SPOT										0.00	13,300,000,000	5,000,000,00
Total For NTC34										0.00	13,300,000,000	5,000,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.16852				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.17487				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.00588				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.73075				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.51000	105.40359	8.51000	105.33200				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			8.14500	99.88854	8.14500	99.95539				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.91500	106.41645	8.91500	106.33956				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	100.68757				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.34321				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.20103				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	99.86740				0.00	0	1,000,000,00
Total OML14 SPOT										0.00	0	1,000,000,00
Total For OML14										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.34108				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.03158				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.42648				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.46775				0.00	0	30,000,00
Total PEP04 SPOT										0.00	0	30,000,00
Total For PEP04										0.00	0	30,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.39901				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.32811				0.00	0	30,000,00
Total PMM57 SPOT										0.00	0	30,000,00
Total For PMM57										0.00	0	30,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.34462				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.96000	107.90281	8.84000	108.25817			617,324,360,192,000.00	738,540,665,200	364,243,645,60	
Total R186 SPOT									17,324,360,192,000.00	738,540,665,200	364,243,645,60	
Total For R186									17,324,360,192,000.00	738,540,665,200	364,243,645,60	
R197 On 07/12/2023 Spot Bond			0.77000	335.77010	0.64000	335.90859			40,642,371,000,000.00	52,782,300,000	283,202,800,00	
Total R197 SPOT									10,642,371,000,000.00	52,782,300,000	283,202,800,00	
Total For R197									10,642,371,000,000.00	52,782,300,000	283,202,800,00	
R202 On 07/12/2033 Spot Bond			4.23000	249.31191	4.23000	248.96220			2,191,140,000,000.00	518,000,000	164,709,357,00	
Total R202 SPOT									2,191,140,000,000.00	518,000,000	164,709,357,00	
Total For R202									2,191,140,000,000.00	518,000,000	164,709,357,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			6.94000	100.77103	6.94000	100.71530			448,462,800,000,000.00	64,620,000,000	227,058,500,000
Total R2023 SPOT									18,462,800,000,000.00	64,620,000,000	227,058,500,000
Total For R2023									18,462,800,000,000.00	64,620,000,000	227,058,500,000
R2030 On 31/01/2030 Spot Bond			10.30000	89.39511	10.18500	89.86375			861,084,794,380,000.00	860,299,494,600	332,762,289,400
Total R2030 SPOT									1,084,794,380,000.00	860,299,494,600	332,762,289,400
Total For R2030									1,084,794,380,000.00	860,299,494,600	332,762,289,400
R2032 On 31/03/2032 Spot Bond			10.77000	89.08286	10.65500	89.61602			395,387,275,843,000.00	779,515,995,900	188,049,772,000
Total R2032 SPOT									15,387,275,843,000.00	779,515,995,900	188,049,772,000
Total For R2032									15,387,275,843,000.00	779,515,995,900	188,049,772,000
R2035 On 28/02/2035 Spot Bond			11.06000	85.87191	10.99500	86.18452			983,171,987,646,000.00	540,973,959,100	683,136,695,200
Total R2035 SPOT									13,171,987,646,000.00	540,973,959,100	683,136,695,200
Total For R2035									13,171,987,646,000.00	540,973,959,100	683,136,695,200
R2037 On 31/01/2037 Spot Bond			11.20000	82.06367	11.13500	82.38535			886,576,588,480,000.00	525,587,195,400	232,949,137,700
Total R2037 SPOT									16,576,588,480,000.00	525,587,195,400	232,949,137,700
Total For R2037									16,576,588,480,000.00	525,587,195,400	232,949,137,700
R2040 On 31/01/2040 Spot Bond			11.29500	83.89488	11.24000	84.17881			753,950,581,161,000.00	332,355,075,800	113,854,458,000
Total R2040 SPOT									13,950,581,161,000.00	332,355,075,800	113,854,458,000
Total For R2040									13,950,581,161,000.00	332,355,075,800	113,854,458,000
R2044 On 31/01/2044 Spot Bond			11.28500	80.85399	11.22500	81.18234			575,386,126,761,000.00	228,213,214,600	702,588,760,700
Total R2044 SPOT									15,386,126,761,000.00	228,213,214,600	702,588,760,700
Total For R2044									15,386,126,761,000.00	228,213,214,600	702,588,760,700
R2048 On 28/02/2048 Spot Bond			11.21000	79.87087	11.14500	80.24678			517,594,936,942,000.00	670,615,070,200	314,632,614,900
Total R2048 SPOT									17,594,936,942,000.00	670,615,070,200	314,632,614,900
Total For R2048									17,594,936,942,000.00	670,615,070,200	314,632,614,900
R209 On 31/03/2036 Spot Bond			11.06000	69.57757	10.99500	69.85668			130,748,778,396,000.00	192,653,596,600	636,443,901,700
Total R209 SPOT									10,748,778,396,000.00	192,653,596,600	636,443,901,700
Total For R209									10,748,778,396,000.00	192,653,596,600	636,443,901,700
R210 On 31/03/2028 Spot Bond			2.50000	232.02497	2.44000	232.43801			146,843,250,000,000.00	58,737,300,000	229,758,061,300
Total R210 SPOT									16,843,250,000,000.00	58,737,300,000	229,758,061,300
Total For R210									16,843,250,000,000.00	58,737,300,000	229,758,061,300
R213 On 28/02/2031 Spot Bond			10.63500	80.42294	10.51500	80.92718			060,547,151,067,000.00	287,780,644,200	281,344,734,500
Total R213 SPOT									10,547,151,067,000.00	287,780,644,200	281,344,734,500
Total For R213									10,547,151,067,000.00	287,780,644,200	281,344,734,500
R214 On 28/02/2041 Spot Bond			11.20500	63.96209	11.14500	64.23365			053,179,925,730,000.00	272,483,706,000	486,228,920,700
Total R214 SPOT									13,179,925,730,000.00	272,483,706,000	486,228,920,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R214										13,179,925,730,000.00	272,483,706,000	486,228,920,700
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.54022				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.26451				0.00	0	35,800,000
Total RDFB14 SPOT										0.00	0	35,800,000
Total For RDFB14										0.00	0	35,800,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.56389				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.00830				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.94074				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.95691				0.00	0	50,000,000
Total RDFB20 SPOT										0.00	0	50,000,000
Total For RDFB20										0.00	0	50,000,000
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.88242				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.94442				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.56057				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	102.12146				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.10889				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	99.93984				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.75381				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.27365				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.97872				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.50355				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.31957				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.12592				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.84984				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.26297				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.16920				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.34688				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.25982				0.00	0	400,000,00
Total RES49 SPOT										0.00	0	400,000,00
Total For RES49										0.00	0	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	101.72073				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.83502				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.92026				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.92472				0.00	0	120,000,00
Total RFCA1 SPOT										0.00	0	120,000,00
Total For RFCA1										0.00	0	120,000,00
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.92059				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.91571				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.90379				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	102.64278				0.00	30,000,000,000	55,000,000,00
Total RN2027 SPOT										0.00	30,000,000,000	55,000,000,00
Total For RN2027										0.00	30,000,000,000	55,000,000,00
RW23 On 10/12/2023 Spot Bond			8.72000	103.49797	8.72000	103.42559			175,817,235,440,000.00	0.00	20,162,527,000	10,081,263,50
Total RW23 SPOT									'5,817,235,440,000.00	0.00	20,162,527,000	10,081,263,50
Total For RW23									'5,817,235,440,000.00	0.00	20,162,527,000	10,081,263,50
RW28 On 10/12/2028 Spot Bond			11.33000	98.03873	11.33000	97.95021			0.00	0.00	0	
Total RW28 SPOT									0.00	0.00	0	
Total For RW28									0.00	0.00	0	
RW31 On 30/06/2031 Spot Bond			11.81500	96.25420	11.81500	96.16367			0.00	0.00	0	
Total RW31 SPOT									0.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.00092			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.86500	97.23271	10.86500	97.14843			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.13267			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.27974			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.10500	106.32741	9.10500	106.25027			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.42096			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.57000	102.85412	8.57000	102.78379			0.00	0	134,000,00
Total SBS27 SPOT									0.00	0	134,000,00
Total For SBS27									0.00	0	134,000,00
SBS3 On 25/05/2026 Spot Bond			9.23000	99.43100	9.23000	99.35790			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.50500	103.66559	9.50500	103.58672			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.77000	102.39214	8.77000	102.32052			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.81500	101.83899	8.81500	101.76740			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.22000	98.75390	10.22000	98.67369				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.62000	103.97170	6.62000	103.91571				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.06000	107.97766	9.06000	107.89969				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.56500	108.80496	9.56500	108.72212				0.00	0	16,000,00
Total SBS43 SPOT										0.00	0	16,000,00
Total For SBS43										0.00	0	16,000,00
SBS46 On 15/02/2023 Spot Bond			7.01000	102.39485	7.01000	102.33753				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.17458				0.00	80,000,000,000	20,000,000,00
Total SBS47 SPOT										0.00	80,000,000,000	20,000,000,00
Total For SBS47										0.00	80,000,000,000	20,000,000,00
SBS51 On 31/01/2024 Spot Bond			8.58000	8.58000	8.58000	102.74556				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.15473				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.96607				0.00	0	130,000,00
Total SBS53 SPOT										0.00	0	130,000,00
Total For SBS53										0.00	0	130,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	100.93877				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.98635				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	101.29170				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.12693				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.57398				0.00	3,000,000,000	1,500,000,000
Total SBS63 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS63										0.00	3,000,000,000	1,500,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.55257				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.00937				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.85811				0.00	200,000,000	100,000,000
Total SBS67 SPOT										0.00	200,000,000	100,000,000
Total For SBS67										0.00	200,000,000	100,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.71338				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.28673				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.78605				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.65994				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.26856				0.00	0	510,000,000
Total SBS72 SPOT										0.00	0	510,000,000
Total For SBS72										0.00	0	510,000,000
SBS74 On 26/04/2025 Spot Bond					0.00000	100.98643				0.00	0	5,550,000,000
Total SBS74 SPOT										0.00	0	5,550,000,000

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 SBS74										0.00	0	5,550,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.02191				0.00	0	760,000,00
Total SBS75 SPOT										0.00	0	760,000,00
Total For SBS75										0.00	0	760,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.06274				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.04500	330.80226	2.04500	330.39650				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.23000	5.23000	5.23000	227.63148				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.35699				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.05289				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.36974				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	105.18945				0.00	0	20,000,00
Total SBT103 SPOT										0.00	0	20,000,00
Total For SBT103										0.00	0	20,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.95323				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	102.42037				0.00	74,146,800	18,536,70
Total SBT106 SPOT										0.00	74,146,800	18,536,70
Total For SBT106										0.00	74,146,800	18,536,70
SBT10 On 08/04/2027 Spot Bond					0.00000	101.76557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	101.54015				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.60011				0.00	0	31,000,00
Total SBT201 SPOT										0.00	0	31,000,00
Total For SBT201										0.00	0	31,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.33140				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.46000	105.21456	8.46000	105.14313				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.10819				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	102.01179				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.64889				0.00	0	145,400,00
Total SBT207 SPOT										0.00	0	145,400,00
Total For SBT207										0.00	0	145,400,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.32387				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.24376				0.00	0	1,500,000,00
Total SBT209 SPOT										0.00	0	1,500,000,00
Total For SBT209										0.00	0	1,500,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	100.88025				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.99306				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			9.79000	94.72537	9.79000	94.65158				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.86246				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.06074				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.67186				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.66317				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.68900				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.70650				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.70650				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.69781				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.68048				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.70628				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.72379				0.00	0	
Total SLRC6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SLRC6									0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.71943			0.00	0	
Total SLRC7 SPOT									0.00	0	
Total For SLRC7									0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.71507			0.00	0	
Total SLRC8 SPOT									0.00	0	
Total For SLRC8									0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.74083			0.00	0	
Total SLRC9 SPOT									0.00	0	
Total For SLRC9									0.00	0	
SNT03 On 12/04/2023 Spot Bond			8.63500	106.81864	8.63500	106.74465			0.00	0	
Total SNT03 SPOT									0.00	0	
Total For SNT03									0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.35570			0.00	0	
Total SNT05 SPOT									0.00	0	
Total For SNT05									0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.07336			0.00	0	120,000,00
Total SNT06 SPOT									0.00	0	120,000,00
Total For SNT06									0.00	0	120,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.71850			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.47294			0.00	0	
Total SPDA14 SPOT									0.00	0	
Total For SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.48102			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.47558			0.00	0	
Total SPDA16 SPOT									0.00	0	
Total For SPDA16									0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.48489			0.00	0	
Total SPDA17 SPOT									0.00	0	
Total For SPDA17									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.33965			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	100.71602				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	100.42734				0.00	0	50,000,00
Total SPG007 SPOT										0.00	0	50,000,00
Total For SPG007										0.00	0	50,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	101.12268				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	101.68705				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.92333				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.11622				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.07501				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.49019				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.57683				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.54000	3.54000	3.54000	160.49202				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.81500	108.42526	8.81500	108.34863				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			10.00500	83.49060	10.00500	83.42308				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.73107				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.18399				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.34000	105.69845	8.34000	105.62769				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.15500	115.76031	5.15500	115.58961				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.72530				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.00848				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.71882				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.67000	1.67000	1.67000	331.85485				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	101.07144				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.90289				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.18293				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	162.68925				0.00	0	194,444,44
Total SSN062 SPOT										0.00	0	194,444,44
Total For SSN062										0.00	0	194,444,44
SSN06: On 31/01/2038 Spot Bond			5.15500	5.15500	5.15500	115.58961				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.13000	4.13000	4.13000	116.79038				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.62000	3.62000	3.62000	218.99208				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.37617				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.37082				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01987				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.01949				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.28519				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.30897				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.94056				0.00	0	46,600,00

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 SSN077 SPOT										0.00	0	46,600,00
Total For SSN077										0.00	0	46,600,00
SSN077 On 13/07/2023 Spot Bond					0.00000	101.20711				0.00	0	33,000,00
Total SSN078 SPOT										0.00	0	33,000,00
Total For SSN078										0.00	0	33,000,00
SSN078 On 27/08/2024 Spot Bond					0.00000	100.38299				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.08691				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.87737				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.10500	5.10500	5.10500	230.17472				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.00378				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.36703				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	100.19035				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.85000	86.86297	10.85000	86.78819				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	99.88429				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 31/03/2028 Spot Bond			3.77000	217.64523	3.77000	217.34794				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.28500	226.86051	5.28500	226.52313				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.72203				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.70337				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2022 Spot Bond					0.00000	100.12995				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.28399				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.16752				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.05259				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.33051				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.13365				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.91328				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.01568				0.00	0	
Total SSN142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.15091				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.44991				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	100.14564				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN16 On 12/12/2022 Spot Bond					0.00000	101.53847				0.00	0	
Total SSN164 SPOT										0.00	0	
Total For SSN164										0.00	0	
SSN16 On 15/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN169 SPOT										0.00	0	
Total For SSN169										0.00	0	
SSN17 On 19/09/2022 Spot Bond					0.00000	99.94407				0.00	0	
Total SSN170 SPOT										0.00	0	
Total For SSN170										0.00	0	
SSN17 On 26/09/2022 Spot Bond					0.00000	101.43260				0.00	0	
Total SSN171 SPOT										0.00	0	
Total For SSN171										0.00	0	
SSN17 On 03/10/2022 Spot Bond					0.00000	101.33959				0.00	0	
Total SSN172 SPOT										0.00	0	
Total For SSN172										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	100.87123				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	100.94513				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.30877	116.70934	4.30877	116.54488				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.30900	49.67420	4.30900	117.82679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 30/11/2022 Spot Bond					0.00000	100.30311				0.00	0	
Total SSN177 SPOT										0.00	0	
Total For SSN177										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.50268				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.36352				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.09111				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.33000	103.36978	9.33000	103.29254				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.47897				0.00	2,600,000,000	1,300,000,000
Total T16A10 SPOT										0.00	2,600,000,000	1,300,000,000
Total For T16A10										0.00	2,600,000,000	1,300,000,000
T17A11 On 21/02/2024 Spot Bond					0.00000	100.56874				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.60764				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.59956				0.00	0	30,000,000
Total T17A13 SPOT										0.00	0	30,000,000
Total For T17A13										0.00	0	30,000,000
T17A21 On 21/02/2026 Spot Bond					0.00000	100.49028				0.00	0	1,180,000,000
Total T17A21 SPOT										0.00	0	1,180,000,000
Total For T17A21										0.00	0	1,180,000,000
T17A22 On 21/02/2026 Spot Bond					0.00000	100.48353				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A23 On 21/02/2026 Spot Bond					0.00000	100.49028				0.00	0	20,000,00
Total T17A23 SPOT										0.00	0	20,000,00
Total For T17A23										0.00	0	20,000,00
T17A31 On 21/02/2026 Spot Bond			7.46000	99.81666	7.46000	99.75708				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.97000	99.86247	7.97000	99.79887				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.69326				0.00	0	100,000,00
Total TC001 SPOT										0.00	0	100,000,00
Total For TC001										0.00	0	100,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.80029				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.16962				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.47860				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.50217				0.00	0	1,000,000,00
Total TFS156 SPOT										0.00	0	1,000,000,00
Total For TFS156										0.00	0	1,000,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.77360				0.00	0	610,000,00
Total TFS157 SPOT										0.00	0	610,000,00
Total For TFS157										0.00	0	610,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.21062				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.68384				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.06626				0.00	0	
Total TFS163 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.39906				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.78044				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.92812				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.16977				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.10106				0.00	0	500,000,00
Total TFS168 SPOT										0.00	0	500,000,00
Total For TFS168										0.00	0	500,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.18600				0.00	0	1,200,000,00
Total TFS169 SPOT										0.00	0	1,200,000,00
Total For TFS169										0.00	0	1,200,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.07293				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.52355				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.58174				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.50281				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.96000	9.96000	9.96000	103.05401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.48805				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.48783				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.51893				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.54922				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.55207				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.55068				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.59473				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.53447				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.87984				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.75744				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.67807				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	100.49052				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.74000	100.22355	8.74000	100.15369				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.49390				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.49188				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.01000	100.00097	6.01000	99.95271				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.50675				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.70629				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.53242				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.52769				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.56010				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.55132				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.67264				0.00	0	
Total TH16D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.72979				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.69618				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.52061				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.51050				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.50713				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.54486				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.52937				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.52735				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.66855				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.64371				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.62826				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.44317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1702 SPOT										0.00	0	
Total For TH1702										0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.45335				0.00	0	
Total TH1703 SPOT										0.00	0	
Total For TH1703										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.62000	102.06799	8.62000	101.99662				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.19223				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.37838				0.00	50,800,000	216,900,00
Total TL27 SPOT										0.00	50,800,000	216,900,00
Total For TL27										0.00	50,800,000	216,900,00
TL28 On 24/04/2025 Spot Bond			9.31000	103.66838	9.31000	103.59108				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.50791				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.57387				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.83319				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.17741				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			8.84000	106.03416	8.84000	105.95941		3,642,527,304,000.00			412,050,600	284,826,70
Total TN23 SPOT								3,642,527,304,000.00			412,050,600	284,826,70
Total For TN23								3,642,527,304,000.00			412,050,600	284,826,70
TN23/R On 06/11/2023 Spot Bond			100.00000	50.23925	100.00000	49.90822				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			9.69000	100.31184	9.69000	100.23449			177,137,076,000.00	18,280,400	1,773,778,60
Total TN25 SPOT									177,137,076,000.00	18,280,400	1,773,778,60
Total For TN25									177,137,076,000.00	18,280,400	1,773,778,60
TN25/R On 19/08/2025 Spot Bond			100.00000	18.67849	100.00000	18.55542			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.19000	94.28342	11.19000	94.19977			175,201,830,000.00	15,657,000	19,832,511,50
Total TN27 SPOT									175,201,830,000.00	15,657,000	19,832,511,50
Total For TN27									175,201,830,000.00	15,657,000	19,832,511,50
TN27/R On 14/11/2027 Spot Bond			100.00000	13.19658	100.00000	13.10963			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.11500	97.33827	11.11500	97.25248			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.76500	98.19081	11.76500	98.09884			0.00	0	1,900,000,00
Total TN30 SPOT									0.00	0	1,900,000,00
Total For TN30									0.00	0	1,900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.30289	8.00000	119.22621			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.20200	96.12713	12.20200	96.03437			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.44500	92.69170	12.44500	92.60002			122,165,098,000.00	9,816,400	690,948,70
Total TN40 SPOT									122,165,098,000.00	9,816,400	690,948,70
Total For TN40									122,165,098,000.00	9,816,400	690,948,70
TN40/R On 09/10/2040 Spot Bond			10.75000	104.77377	10.75000	104.68389			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.89036			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.91523			0.00	0	
Total TNF27 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.53000	102.49697	5.53000	102.43205				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.13587				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.92580				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.92446				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.92283				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.86000	101.74194	7.86000	101.01111				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	99.93262				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.53918				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			8.05000	103.23991	8.05000	103.17249				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.65234				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.78498				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.65858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.17843				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.34000	105.27098	8.34000	105.20050				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.17843				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.87000	103.37595	8.87000	103.30244				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.78719				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.82876				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.91674				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.92000				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.89884				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.89884				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP261 On 07/02/2023 Spot Bond					0.00000	97.65795				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	97.50588				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	96.96360				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.46764				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.22508				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.83007				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC41 On 06/10/2022 Spot Bond					0.00000	101.02189				0.00	0	
Total TWC415 SPOT										0.00	0	
Total For TWC415										0.00	0	
TWC41 On 28/09/2022 Spot Bond					0.00000	100.89185				0.00	0	
Total TWC416 SPOT										0.00	0	
Total For TWC416										0.00	0	
TWC41 On 20/10/2022 Spot Bond					0.00000	100.90144				0.00	0	
Total TWC417 SPOT										0.00	0	
Total For TWC417										0.00	0	
TWC41 On 26/09/2022 Spot Bond					0.00000	100.48092				0.00	0	
Total TWC418 SPOT										0.00	0	
Total For TWC418										0.00	0	
TWC41 On 28/11/2022 Spot Bond					0.00000	100.50603				0.00	0	
Total TWC419 SPOT										0.00	0	
Total For TWC419										0.00	0	
TWC42 On 28/09/2022 Spot Bond					0.00000	100.39906				0.00	0	
Total TWC420 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC420										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.23359				0.00	0	
Total TWC421 SPOT										0.00	0	
Total For TWC421										0.00	0	
TWC42 On 02/12/2022 Spot Bond					0.00000	100.24153				0.00	0	
Total TWC422 SPOT										0.00	0	
Total For TWC422										0.00	0	
TWC42 On 07/12/2022 Spot Bond					0.00000	100.14992				0.00	0	
Total TWC423 SPOT										0.00	0	
Total For TWC423										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.16000	100.72672	11.16000	100.63611				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.64162				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.63693				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.65461				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.71079				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.72376				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.74450				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.83602				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.85327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere		
Total UU1C02 SPOT										0.00	0			
Total For UU1C02										0.00	0			
VKE11 On 20/04/2023 Spot Bond					0.00000	101.35891				0.00	0			
Total VKE11 SPOT										0.00	0			
Total For VKE11										0.00	0			
VKE14 On 27/08/2023 Spot Bond					0.00000	100.82443				0.00	0			
Total VKE14 SPOT										0.00	0			
Total For VKE14										0.00	0			
VKE15 On 14/02/2023 Spot Bond					0.00000	100.63810				0.00	0			
Total VKE15 SPOT										0.00	0			
Total For VKE15										0.00	0			
VKE16 On 14/02/2025 Spot Bond					0.00000	100.66877				0.00	0			
Total VKE16 SPOT										0.00	0			
Total For VKE16										0.00	0			
VKE18 On 27/08/2024 Spot Bond					0.00000	100.59352				0.00	0			
Total VKE18 SPOT										0.00	0			
Total For VKE18										0.00	0			
VKE19 On 27/08/2025 Spot Bond					0.00000	100.34991				0.00	0			
Total VKE19 SPOT										0.00	0			
Total For VKE19										0.00	0			
VKE20 On 27/08/2027 Spot Bond					0.00000	100.35963				0.00	0	230,000,00		
Total VKE20 SPOT										0.00	0	230,000,00		
Total For VKE20										0.00	0	230,000,00		
WHL03 On 02/10/2023 Spot Bond					0.00000	101.62009				0.00	400,000,000	100,000,00		
Total WHL03 SPOT										0.00	400,000,000	100,000,00		
Total For WHL03										0.00	400,000,000	100,000,00		
Total for SPOT										77,952,436,895,697,000.00	503,210,970,400	381,336,257,44		
Total for SPOT :										77,952,436,895,697,000.00	503,210,970,400	381,336,257,44		
Total Futures												77 952 437 363 016 500.00	503,210,975,184	381,337,589,44
Total Options										0.00	0	166,23		
Grand Total:										77,952,437,363,016,500.00	503,210,975,184	381,337,755,67		