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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2022

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	03/02/2022	Bond Future			11.01500	80.30091	11.01500	80.30091			0.00	0	
ES33	On	05/05/2022	Bond Future			11.25973	77.36196	11.25178	77.40368			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.47950	78.37794	11.47121	78.42022			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.68739	75.71442	11.67867	75.75771			0.00	0	
ES33	On	02/02/2023	Bond Future			11.91323	76.80722	11.90410	76.85127			0.00	0	
Total ES33 Future												0.00	0	38
Total For ES33												0.00	0	38
ES42	On	03/02/2022	Bond Future			11.45500	79.36594	11.45500	79.36594			0.00	0	
ES42	On	05/05/2022	Bond Future			11.67515	75.96797	11.66694	76.01825			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			11.87408	76.96575	11.86553	77.01669			0.00	0	3,51
ES42	On	03/11/2022	Bond Future			12.06294	73.80434	12.05397	73.85638			0.00	0	
ES42	On	02/02/2023	Bond Future			12.26000	74.87047	12.25063	74.92341			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			155.94049	155.94049	155.94049	155.94049			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	05/05/2022	Bond Future			158.13984	158.13984	157.94181	157.94181			0.00	0	5,44
I2025	On	04/08/2022	Bond Future			158.59966	158.59966	158.39882	158.39882			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			160.85925	160.85925	160.65630	160.65630			0.00	0	
I2025	On	02/02/2023	Bond Future			161.52467	161.52467	161.31834	161.31834			0.00	0	
Total I2025 Future												0.00	0	6,55
Total For I2025												0.00	0	6,55
I2029	On	03/02/2022	Bond Future			114.63486	114.63486	114.63486	114.63486			0.00	0	
I2029	On	05/05/2022	Bond Future			115.12603	115.12603	115.11082	115.11082			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			116.63785	116.63785	116.62243	116.62243			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			117.07149	117.07149	117.05624	117.05624			0.00	0	
I2029	On	02/02/2023	Bond Future			118.75911	118.75911	118.74387	118.74387			0.00	0	
Total I2029 Future												0.00	0	4,58
Total For I2029												0.00	0	4,58
I2033	On	03/02/2022	Bond Future			112.19491	112.19491	112.19491	112.19491			0.00	0	
I2033	On	05/05/2022	Bond Future			112.46384	112.46384	112.33866	112.33866			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			113.94061	113.94061	113.81383	113.81383			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.25431	114.25431	114.12593	114.12593			0.00	0	
I2033	On	02/02/2023	Bond Future			115.90117	115.90117	115.77123	115.77123			0.00	0	
Total I2033 Future												0.00	0	7,33
Total For I2033												0.00	0	7,33
I2038	On	03/02/2022	Bond Future			127.70689	127.70689	127.70689	127.70689			0.00	0	
I2038	On	05/05/2022	Bond Future			129.84725	129.84725	128.99422	128.99422			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.73347	129.73347	128.86909	128.86909			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.58222	131.58222	130.70613	130.70613			0.00	0	
I2038	On	02/02/2023	Bond Future			131.61920	131.61920	130.72973	130.72973			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	03/02/2022	Bond Future			117.82220	117.82220	117.82220	117.82220			0.00	0	
I2046	On	05/05/2022	Bond Future			117.63998	117.63998	117.42223	117.42223			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			119.18482	119.18482	118.96415	118.96415			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			118.95362	118.95362	118.73017	118.73017			0.00	0	
I2046	On	02/02/2023	Bond Future			120.66875	120.66875	120.44219	120.44219			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	03/02/2022	Bond Future			119.99657	119.99657	119.99657	119.99657			0.00	0	
I2050	On	05/05/2022	Bond Future			122.48152	122.48152	121.51921	121.51921			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			122.06877	122.06877	121.09361	121.09361			0.00	0	1,11
I2050	On	03/11/2022	Bond Future			123.80824	123.80824	122.81973	122.81973			0.00	0	

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	02/02/2023	Bond Future			123.52543	123.52543	122.52235	122.52235				0.00	0	
Total I2050 Future													0.00	0	9,76
Total For I2050													0.00	0	9,76
R186	On	03/02/2022	Bond Future			7.59500	113.02928	7.59500	113.02928		5.24		0.00	0	
R186	On	05/05/2022	Bond Future			7.87114	114.03166	7.80899	114.28334		5.19	1,028,223,478.22		9,017	72,66
R186	On	04/08/2022	Bond Future			8.06732	110.21444	8.00058	110.46945		5.23		0.00	0	
R186	On	03/11/2022	Bond Future			8.23830	111.76133	8.16641	112.02044		4.98		0.00	0	
R186	On	02/02/2023	Bond Future			8.43524	108.05966	8.35752	108.32270		5.06		0.00	0	
Total R186 Future													1,028,223,478.22	9,017	72,66
R186	On	05/05/2022	Bond Future	6.73	Call			60.75000	0.06075	47,110	4.75		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			4,546.98000	4.54698	4,785,020	4.75		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			374.14000	0.37414	315,410	4.99		0.00	0	4,
R186	On	05/05/2022	Bond Future	7.28	Put			2,545.70000	2.54570	2,738,650	4.99		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			614.81000	0.61481	530,800	5.09		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			488.65000	0.48865	550,940	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			443.85000	0.44385	501,340	5.49		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,339.94000	1.33994	1,200,810	5.24		0.00	0	4,
R186	On	05/05/2022	Bond Future	7.88	Put			1,052.44000	1.05244	1,164,990	5.24		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,993.34000	1.99334	1,821,170	5.36		0.00	0	4,
R186	On	05/05/2022	Bond Future	8.14	Put			661.12000	0.66112	740,630	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,457.61000	2.45761	2,268,220	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			76.48000	0.07648	88,430	6.02		0.00	0	4,
R186	On	05/05/2022	Bond Future	8.31	Call			2,488.06000	2.48806	2,297,690	5.46		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			479.46000	0.47946	540,770	5.46		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,518.47000	2.51847	2,327,120	5.47		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			470.25000	0.47025	530,580	5.47		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,610.83000	2.61083	2,416,640	5.49		0.00	0	4,
R186	On	05/05/2022	Bond Future	7.48	Put			1,959.13000	1.95913	2,126,800	5.09		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,555.08000	3.55508	3,338,270	5.68		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			248.44000	0.24844	283,310	5.68		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,600.67000	4.60067	4,368,600	5.87		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			130.87000	0.13087	150,480	5.87		0.00	0	4,
R186	On	05/05/2022	Bond Future	9.18	Call			5,465.42000	5.46542	5,225,690	6.02		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,898.72000	1.89872	1,755,780	5.28		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,404.89000	1.40489	1,516,960	5.28		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,730.86000	6.73086	6,495,080	6.25		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			179.54000	0.17954	198,770	6.25		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			214.80000	0.21480	182,620	4.43		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,288.98000	4.28898	4,511,810	4.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		1,546.20000	1.54620	1,419,460	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		1,701.62000	1.70162	1,829,890	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,920.58000	1.92058	1,776,710	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,388.71000	1.38871	1,499,850	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,942.57000	1.94257	1,797,770	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,372.67000	1.37267	1,482,880	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,366.46000	1.36646	1,465,150	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,727.73000	2.72773	2,566,620	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,354.09000	1.35409	1,452,090	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,681.48000	2.68148	2,521,770	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,378.92000	1.37892	1,478,320	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,704.57000	2.70457	2,544,150	5.11	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,149.25000	2.14925	2,016,330	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,242.58000	2.24258	2,372,700	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,166.97000	2.16697	2,033,410	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,226.37000	2.22637	2,355,850	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,131.16000	2.13116	1,998,910	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,258.43000	2.25843	2,389,220	5.08	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,028,223,478.22	9,017	97,38
R197	On	03/02/2022	Bond Future			321.90632	321.90632	321.90632	321.90632		0.00	0	
R197	On	05/05/2022	Bond Future			326.15941	326.15941	325.99091	325.99091		0.00	0	75
R197	On	04/08/2022	Bond Future			322.03894	322.03894	321.86747	321.86747		0.00	0	
R197	On	03/11/2022	Bond Future			326.62906	326.62906	326.45666	326.45666		0.00	0	
R197	On	02/02/2023	Bond Future			322.74754	322.74754	322.57095	322.57095		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	03/02/2022	Bond Future			244.79106	244.79106	244.79106	244.79106		0.00	0	
R202	On	05/05/2022	Bond Future			248.75975	248.75975	248.36968	248.36968		0.00	0	6,38
R202	On	04/08/2022	Bond Future			247.56266	247.56266	247.16724	247.16724		0.00	0	
R202	On	03/11/2022	Bond Future			251.09017	251.09017	250.69032	250.69032		0.00	0	
R202	On	02/02/2023	Bond Future			250.14676	250.14676	249.74032	249.74032		0.00	0	
Total R202 Future											0.00	0	6,48
Total For R202											0.00	0	6,48
R2023	On	03/02/2022	Bond Future			5.31000	105.91404	5.31000	105.91404	1.18	0.00	0	
R2023	On	05/05/2022	Bond Future			5.48218	103.24964	5.36437	103.34308	1.02	119,563,083.12	1,158	14,61
R2023	On	04/08/2022	Bond Future			5.66436	104.55530	5.48990	104.65093	0.71	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.51062	102.14775	5.19888	102.24393	0.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2023 Future											119,563,083.12	1,158	17,03
R2023	On	05/05/2022	Bond Future	6.29	Call		766.18000	0.76618	684,410	1.20	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		35.79000	0.03579	47,460	1.20	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		773.30000	0.77330	691,330	1.20	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		35.06000	0.03506	46,530	1.20	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		780.44000	0.78044	698,260	1.20	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		34.36000	0.03436	45,620	1.20	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		413.58000	0.41358	348,430	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		107.19000	0.10719	137,670	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		405.43000	0.40543	340,910	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		109.95000	0.10995	141,060	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		409.50000	0.40950	344,660	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		108.56000	0.10856	139,350	0.78	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		44.91000	0.04491	67,710	0.45	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		373.99000	0.37399	300,380	0.45	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		44.29000	0.04429	66,860	0.45	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		368.86000	0.36886	295,660	0.45	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		45.29000	0.04529	68,270	0.45	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		371.54000	0.37154	298,160	0.45	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											119,563,083.12	1,158	17,03
R2030	On	03/02/2022	Bond Future			9.22000	93.38739	9.22000	93.38739	8.69	0.00	0	
R2030	On	05/05/2022	Bond Future			9.46978	94.23762	9.41954	94.49525	8.57	170,475,854.58	1,809	71,73
R2030	On	04/08/2022	Bond Future			9.67478	91.44633	9.62201	91.70737	8.52	98,121,912.09	1,073	25,26
R2030	On	03/11/2022	Bond Future			9.85239	92.73032	9.79700	92.99545	8.18	0.00	0	
R2030	On	02/02/2023	Bond Future			10.04962	90.04240	9.99137	90.31145	8.26	0.00	0	
Total R2030 Future											268,597,766.67	2,882	97,06
R2030	On	05/05/2022	Bond Future	7.73	Call		14.83000	0.01483	11,610	8.12	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		9,237.55000	9.23755	9,491,960	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		60.73000	0.06073	49,460	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		6,942.12000	6.94212	7,188,480	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		164.05000	0.16405	137,720	7.86	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put		3,645.23000	3.64523	3,845,450	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		545.73000	0.54573	479,060	8.14	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		3,317.81000	3.31781	3,508,770	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call		978.61000	0.97861	878,520	8.33	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put		2,376.60000	2.37660	2,534,140	8.33	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		1,783.42000	1.78342	1,913,860	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call		2,120.75000	2.12075	1,961,030	8.64	0.00	0	

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	05/05/2022	Bond Future	9.60	Put			1,199.59000	1.19959	1,297,500	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,277.48000	2.27748	2,111,680	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,103.16000	1.10316	1,194,990	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			445.22000	0.44522	387,810	8.08	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			657.18000	0.65718	717,290	8.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			4,281.26000	4.28126	4,064,890	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			429.07000	0.42907	470,330	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			4,322.18000	4.32218	4,105,140	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			421.36000	0.42136	461,950	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,425.30000	1.42530	1,298,110	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			5,210.22000	5.21022	5,441,520	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,363.20000	4.36320	4,145,500	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			413.78000	0.41378	453,710	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			7,953.12000	7.95312	7,704,530	10.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			86.42000	0.08642	95,460	10.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			3,331.78000	3.33178	3,134,260	8.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,977.43000	1.97743	1,848,160	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			2,384.99000	2.38499	2,516,760	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			2,001.91000	2.00191	1,871,680	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,359.65000	2.35965	2,490,460	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			257.05000	0.25705	228,130	8.00	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			7,116.86000	7.11686	7,348,980	8.00	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			2,026.29000	2.02629	1,895,100	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,334.24000	2.33424	2,464,090	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,761.15000	6.76115	6,534,400	9.71	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			470.81000	0.47081	505,100	9.71	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			983.25000	0.98325	901,410	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			3,874.56000	3.87456	4,053,760	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,051.45000	2.05145	2,156,380	8.38	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3,424.98000	3.42498	3,264,070	8.39	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,033.56000	2.03356	2,137,780	8.39	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			3,454.24000	3.45424	3,292,610	8.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,015.81000	2.01581	2,119,310	8.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3,395.83000	3.39583	3,235,630	8.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			0.00000	0.00000	2,099,430	8.07	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			0.00000	0.00000	3,918,550	8.07	399,692.10	102	10
R2030	On	02/02/2023	Bond Future	9.80	Call			2,521.12000	2.52112	2,393,140	8.15	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,412.23000	3.41223	3,553,300	8.15	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			0.00000	0.00000	787,970	7.62	160,745.88	204	10
R2030	On	02/02/2023	Bond Future	8.81	Put			0.00000	0.00000	6,739,550	7.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/02/2023	Bond Future	9.99	Call		2,965.87000	2.96587	2,824,880	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		2,972.21000	2.97221	3,100,270	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,990.44000	2.99044	2,848,770	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		2,950.52000	2.95052	3,077,900	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		1,362.66000	1.36266	1,276,760	7.78	1,212,922.00	950	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,120.64000	5.12064	5,303,790	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		3,015.11000	3.01511	2,872,770	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		2,928.95000	2.92895	3,055,660	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		0.00000	0.00000	2,707,620	8.23	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		0.00000	0.00000	3,214,790	8.23	655,817.16	204	10
Total R2030 Option											2,429,177.14	1,460	29,42
Total For R2030											271,026,943.81	4,342	126,48
R2032	On	03/02/2022	Bond Future			9.66500	93.93096	9.66500	93.93096	9.74	0.00	0	
R2032	On	05/05/2022	Bond Future			9.88894	90.69100	9.85451	90.89071	9.86	0.00	0	132,33
R2032	On	04/08/2022	Bond Future			10.07574	91.85971	10.03980	92.06209	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future			10.24745	88.99873	10.20989	89.20436	9.45	0.00	0	
R2032	On	02/02/2023	Bond Future			10.43206	90.26301	10.39280	90.47175	9.16	0.00	0	
Total R2032 Future											0.00	0	132,33
R2032	On	05/05/2022	Bond Future	9.58	Call		1,020.46000	1.02046	941,370	9.35	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		2,634.02000	2.63402	2,754,640	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		2,883.99000	2.88399	2,742,650	10.05	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		1,019.36000	1.01936	1,077,730	10.05	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		3,322.34000	3.32234	3,172,050	10.18	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Put		243.73000	0.24373	258,990	11.28	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		6,670.20000	6.67020	6,484,650	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		226.17000	0.22617	240,330	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,718.42000	6.71842	6,532,610	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		221.82000	0.22182	235,720	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		839.21000	0.83921	888,630	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,766.68000	6.76668	6,580,610	11.36	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		217.56000	0.21756	231,200	11.36	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		7,445.60000	7.44560	7,256,300	11.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		165.75000	0.16575	176,160	11.55	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		6,477.03000	6.47703	6,292,580	11.28	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		373.90000	0.37390	343,570	8.40	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		6,687.34000	6.68734	6,859,390	8.40	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,607.22000	1.60722	1,522,600	9.21	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		3,435.21000	3.43521	3,552,970	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,951.12000	2.95112	2,830,130	9.60	0.00	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
R2032	On	04/08/2022	Bond Future	10.20	Put			2,053.70000	2.05370	2,135,090	9.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,983.52000	2.98352	2,861,820	9.61	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,030.48000	2.03048	2,111,160	9.61	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			3,016.33000	3.01633	2,893,930	9.62	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,007.72000	2.00772	2,087,700	9.62	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			8,677.45000	8.67745	8,494,670	11.42	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			427.45000	0.42745	447,050	11.42	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			9,979.71000	9.97971	9,791,590	11.82	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			310.46000	0.31046	324,720	11.82	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			6,033.41000	6.03341	6,186,960	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			988.98000	0.98898	933,820	8.72	0.00	0	45
R2032	On	03/11/2022	Bond Future	9.36	Put			5,815.95000	5.81595	5,966,420	8.72	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			2,620.65000	2.62065	2,516,660	9.36	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,170.61000	3.17061	3,272,250	9.36	0.00	0	45
R2032	On	03/11/2022	Bond Future	10.16	Put			3,032.46000	3.03246	3,130,920	9.39	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call			3,757.04000	3.75704	3,629,910	9.62	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,238.66000	2.23866	2,317,160	9.62	0.00	0	45
R2032	On	03/11/2022	Bond Future	10.56	Call			3,991.12000	3.99112	3,860,060	9.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,098.71000	2.09871	2,173,280	9.69	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call			911.77000	0.91177	859,690	8.68	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			4,336.50000	4.33650	4,200,030	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			1,913.45000	1.91345	1,982,610	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call			2,758.34000	2.75834	2,651,170	9.39	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			3,297.35000	3.29735	3,185,370	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,259.02000	3.25902	3,355,780	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			1,012.23000	1.01223	960,770	8.46	0.00	0	45
R2032	On	02/02/2023	Bond Future	9.31	Put			7,036.95000	7.03695	7,194,230	8.46	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			2,660.42000	2.66042	2,561,790	8.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			3,911.75000	3.91175	4,021,860	8.95	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.50	Call			3,582.07000	3.58207	3,464,720	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put			3,013.66000	3.01366	3,105,050	9.16	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.38	Call			3,241.78000	3.24178	3,130,880	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,309.97000	3.30997	3,407,810	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			3,269.50000	3.26950	3,158,070	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			3,284.41000	3.28441	3,381,720	9.09	0.00	0	
Total R2032 Option												0.00	0	9,95
Total For R2032												0.00	0	142,32
R2035	On	03/02/2022	Bond Future			10.10500	95.12492	10.10500	95.12492		11.00	0.00	0	
R2035	On	05/05/2022	Bond Future			10.30881	91.61610	10.29519	91.70491		11.18	68,437,226.70	747	70,24

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022			10.49492	92.75679	10.48072	92.84686		10.69	0.00	0	48,4
R2035	On	03/11/2022			10.65788	89.59591	10.64305	89.68768		10.74	0.00	0	
R2035	On	02/02/2023			10.83211	90.90676	10.81664	91.00003		10.46	0.00	0	
Total R2035 Future											68,437,226.70	747	118,73
R2035	On	05/05/2022	10.72	Call			3,755.54000	3.75554	3,682,840	11.84	0.00	0	1,20
R2035	On	05/05/2022	10.72	Put			1,043.08000	1.04308	1,059,190	11.84	0.00	0	
R2035	On	05/05/2022	10.82	Call			4,220.57000	4.22057	4,145,080	12.02	0.00	0	
R2035	On	05/05/2022	10.82	Put			886.58000	0.88658	899,900	12.02	0.00	0	1,20
R2035	On	05/05/2022	11.63	Call			8,362.47000	8.36247	8,275,660	13.41	0.00	0	
R2035	On	05/05/2022	12.64	Put			26.22000	0.02622	26,150	14.35	0.00	0	1,20
R2035	On	05/05/2022	11.63	Put			220.58000	0.22058	222,580	13.41	0.00	0	
R2035	On	05/05/2022	11.64	Call			8,415.44000	8.41544	8,328,570	13.43	0.00	0	
R2035	On	05/05/2022	11.64	Put			216.62000	0.21662	218,560	13.43	0.00	0	
R2035	On	05/05/2022	11.65	Call			8,468.41000	8.46841	8,381,490	13.44	0.00	0	
R2035	On	05/05/2022	11.65	Put			212.72000	0.21272	214,610	13.44	0.00	0	
R2035	On	05/05/2022	12.64	Call			13,638.70000	13.63870	13,549,820	14.35	0.00	0	
R2035	On	04/08/2022	10.53	Call			2,956.77000	2.95677	2,901,330	10.72	0.00	0	40
R2035	On	04/08/2022	10.53	Put			2,644.75000	2.64475	2,679,380	10.72	0.00	0	
R2035	On	04/08/2022	10.73	Call			3,676.42000	3.67642	3,614,800	10.90	0.00	0	
R2035	On	04/08/2022	10.73	Put			2,113.95000	2.11395	2,142,400	10.90	0.00	0	
R2035	On	04/08/2022	9.53	Call			551.48000	0.55148	531,990	9.49	0.00	0	40
R2035	On	04/08/2022	9.53	Put			6,887.32000	6.88732	6,957,900	9.49	0.00	0	
R2035	On	04/08/2022	9.84	Call			1,068.33000	1.06833	1,037,770	9.94	0.00	0	10
R2035	On	04/08/2022	9.84	Put			5,270.35000	5.27035	5,329,860	9.94	0.00	0	
R2035	On	04/08/2022	12.18	Call			10,352.16000	10.35216	10,267,150	13.10	0.00	0	
R2035	On	04/08/2022	12.18	Put			436.32000	0.43632	441,380	13.10	0.00	0	40
R2035	On	04/08/2022	10.64	Call			3,343.63000	3.34363	3,284,700	10.82	0.00	0	
R2035	On	04/08/2022	10.64	Put			2,340.74000	2.34074	2,371,880	10.82	0.00	0	10
R2035	On	04/08/2022	10.72	Call			3,638.55000	3.63855	3,577,230	10.89	0.00	0	
R2035	On	04/08/2022	10.72	Put			2,138.01000	2.13801	2,166,760	10.89	0.00	0	
R2035	On	04/08/2022	10.74	Call			3,714.19000	3.71419	3,652,280	10.91	0.00	0	
R2035	On	04/08/2022	10.74	Put			2,089.86000	2.08986	2,118,020	10.91	0.00	0	
R2035	On	04/08/2022	11.13	Call			5,346.36000	5.34636	5,274,680	11.45	0.00	0	
R2035	On	04/08/2022	11.13	Put			1,357.34000	1.35734	1,375,730	11.45	0.00	0	10
R2035	On	03/11/2022	10.57	Put			3,518.00000	3.51800	3,558,420	10.60	0.00	0	50
R2035	On	03/11/2022	10.99	Call			4,505.92000	4.50592	4,443,490	10.94	0.00	0	
R2035	On	03/11/2022	10.99	Put			2,393.88000	2.39388	2,423,220	10.94	0.00	0	50
R2035	On	03/11/2022	11.14	Put			2,086.59000	2.08659	2,112,480	11.11	0.00	0	
R2035	On	03/11/2022	11.15	Call			5,129.26000	5.12926	5,063,160	11.12	0.00	0	

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	11.15	Put		2,067.43000	2.06743	2,093,100	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call		1,164.62000	1.16462	1,136,160	9.83	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put		6,477.21000	6.47721	6,540,520	9.83	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		3,063.95000	3.06395	3,012,600	10.60	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		5,049.55000	5.04955	4,983,880	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,105.63000	2.10563	2,131,730	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		5,089.49000	5.08949	5,023,610	11.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call		3,332.35000	3.33235	3,282,520	10.40	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		4,284.70000	4.28470	4,328,140	10.40	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.86	Call		3,944.08000	3.94408	3,889,420	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		3,683.03000	3.68303	3,721,640	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		4,007.88000	4.00788	3,952,750	10.55	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		3,626.79000	3.62679	3,664,930	10.55	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		4,609.25000	4.60925	4,550,030	10.68	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		3,158.29000	3.15829	3,192,340	10.68	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Call		1,324.75000	1.32475	1,296,810	9.78	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put		7,708.77000	7.70877	7,774,100	9.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		3,975.74000	3.97574	3,920,850	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		3,654.64000	3.65464	3,693,020	10.54	0.00	0	
Total R2035 Option											0.00	0	8,55
Total For R2035											68,437,226.70	747	127,33
R2037	On	03/02/2022	Bond Future			10.26500	86.82820	10.26500	86.82820	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future			10.45789	87.74856	10.45458	87.77050	11.87	64,495,191.60	735	85,08
R2037	On	04/08/2022	Bond Future			10.63620	84.62332	10.63275	84.64559	11.95	0.00	0	49,47
R2037	On	03/11/2022	Bond Future			10.79077	85.81198	10.78712	85.83501	11.46	0.00	0	
R2037	On	02/02/2023	Bond Future			10.95817	82.77579	10.95436	82.79925	11.76	0.00	0	
Total R2037 Future											64,495,191.60	735	134,45
R2037	On	05/05/2022	Bond Future	11.82	Call		8,594.89000	8.59489	8,569,810	14.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		207.41000	0.20741	204,270	14.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,647.98000	8.64798	8,622,940	14.19	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		203.68000	0.20368	200,580	14.19	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,701.08000	8.70108	8,676,070	14.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		200.02000	0.20002	196,950	14.20	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,748.12000	3.74812	3,726,960	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		2,111.10000	2.11110	2,112,210	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,786.72000	3.78672	3,765,500	12.11	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,087.01000	2.08701	2,088,060	12.11	0.00	0	5
R2037	On	04/08/2022	Bond Future	11.21	Call		5,074.50000	5.07450	5,051,710	12.53	0.00	0	1,08
R2037	On	04/08/2022	Bond Future	11.21	Put		1,465.70000	1.46570	1,465,180	12.53	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037	On	04/08/2022	Bond Future	11.42	Call		6.025.83000	6.02583	6,002,340	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,160.65000	1.16065	1,159,430	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,294.43000	1.29443	1,280,970	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		4,838.96000	4.83896	4,847,770	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		8,558.68000	8.55868	8,534,450	13.83	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		649.22000	0.64922	647,260	13.83	0.00	0	1,0%
R2037	On	04/08/2022	Bond Future	10.91	Call		3,825.25000	3.82525	3,803,970	12.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,062.92000	2.06292	2,063,910	12.12	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,114.16000	2.11416	2,115,900	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		5,298.18000	5.29818	5,276,980	12.05	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,151.24000	2.15124	2,153,070	12.05	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		5,339.30000	5.33930	5,318,060	12.07	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,132.75000	2.13275	2,134,540	12.07	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		5,380.25000	5.38025	5,358,960	12.08	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		4,175.08000	4.17508	4,156,940	11.80	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,589.22000	3.58922	3,594,540	11.80	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		4,109.73000	4.10973	4,091,700	11.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,645.88000	3.64588	3,651,310	11.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		4,142.35000	4.14235	4,124,270	11.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,617.46000	3.61746	3,622,840	11.79	0.00	0	
Total R2037 Option											0.00	0	2,2%
Total For R2037											64,495,191.60	735	136,7%
R2040	On	03/02/2022	Bond Future			10.37500	89.09180	10.37500	89.09180	12.87	0.00	0	
R2040	On	05/05/2022	Bond Future			10.56751	89.98964	10.55896	90.05094	12.49	30,596,477.60	340	61,2%
R2040	On	04/08/2022	Bond Future			10.73983	86.64290	10.73093	86.70507	12.60	0.00	0	39,5%
R2040	On	03/11/2022	Bond Future			10.88903	87.86007	10.87974	87.92354	12.08	0.00	0	
R2040	On	02/02/2023	Bond Future			11.05025	84.60271	11.04057	84.66727	12.42	0.00	0	
Total R2040 Future											30,596,477.60	340	100,7%
R2040	On	05/05/2022	Bond Future	9.82	Call		386.70000	0.38670	371,130	11.30	0.00	0	1,2%
R2040	On	05/05/2022	Bond Future	9.82	Put		5,946.48000	5.94648	5,992,210	11.30	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,295.93000	2.29593	2,251,880	12.59	0.00	0	1,2%
R2040	On	05/05/2022	Bond Future	10.57	Put		2,216.79000	2.21679	2,234,040	12.59	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		9,100.31000	9.10031	9,038,360	15.07	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		22.71000	0.02271	22,290	16.08	0.00	0	1,2%
R2040	On	05/05/2022	Bond Future	11.90	Put		248.82000	0.24882	248,170	15.07	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		9,156.60000	9.15660	9,094,630	15.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		244.50000	0.24450	243,830	15.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		9,212.88000	9.21288	9,150,890	15.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		240.25000	0.24025	239,560	15.10	0.00	0	

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	05/05/2022	Bond Future	13.04	Call		15.328.62000	15.32862	15,266,900	16.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		4,251.12000	4.25112	4,204,310	12.93	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,199.73000	2.19973	2,215,090	12.93	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		10,215.55000	10.21555	10,155,900	15.13	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		598.60000	0.59860	601,120	15.13	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		503.19000	0.50319	489,770	11.12	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,199.71000	8.19971	8,248,460	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,959.70000	2.95970	2,919,890	12.54	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,176.28000	3.17628	3,198,640	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		4,294.36000	4.29436	4,247,370	12.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,175.69000	2.17569	2,190,870	12.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		4,337.53000	4.33753	4,290,350	12.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,151.67000	2.15167	2,166,660	12.96	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,245.00000	2.24500	2,260,030	12.50	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,732.93000	5.73293	5,684,350	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,224.58000	2.22458	2,239,470	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		5,645.74000	5.64574	5,597,440	12.49	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,265.60000	2.26560	2,280,770	12.49	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		5,689.28000	5.68928	5,640,840	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,439.55000	4.43955	4,398,850	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,978.21000	3.97821	4,002,070	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,474.88000	4.47488	4,434,020	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,947.42000	3.94742	3,971,120	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,404.33000	4.40433	4,363,800	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,009.20000	4.00920	4,033,230	12.50	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											30,596,477.60	340	105,75
R2044	On	03/02/2022	Bond Future			10.43500	85.76781	10.43500	85.76781	13.62	0.00	0	
R2044	On	05/05/2022	Bond Future			10.62476	86.58103	10.61613	86.64424	13.21	252,989,769.66	2,922	52,92
R2044	On	04/08/2022	Bond Future			10.78855	83.31551	10.77956	83.37969	13.34	0.00	0	21,66
R2044	On	03/11/2022	Bond Future			10.93014	84.48596	10.92077	84.55141	12.79	0.00	0	
R2044	On	02/02/2023	Bond Future			11.08277	81.30587	11.07302	81.37239	13.16	0.00	0	
Total R2044 Future											252,989,769.66	2,922	74,66
R2044	On	05/05/2022	Bond Future	11.91	Call		8,920.95000	8.92095	8,857,310	15.52	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		254.64000	0.25464	254,210	15.52	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,977.54000	8.97754	8,913,880	15.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		250.15000	0.25015	249,700	15.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		9,034.12000	9.03412	8,970,440	15.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		245.74000	0.24574	245,270	15.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/08/2022	Bond Future	11.10	Call		4,440.20000	4.44020	4,391,490	13.80	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,202.30000	2.20230	2,217,770	13.80	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,352.44000	4.35244	4,304,120	13.77	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,251.28000	2.25128	2,267,140	13.77	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,396.13000	4.39613	4,347,620	13.79	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,226.55000	2.22655	2,242,220	13.79	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,385.28000	2.38528	2,401,400	13.24	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,669.23000	5.66923	5,619,750	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,363.49000	2.36349	2,379,460	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,581.95000	5.58195	5,532,770	13.23	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,407.00000	2.40700	2,423,270	13.23	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,625.67000	5.62567	5,576,340	13.24	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,488.95000	4.48895	4,446,950	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,966.16000	3.96616	3,990,680	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,524.93000	4.52493	4,482,760	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,934.63000	3.93463	3,958,980	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		4,453.09000	4.45309	4,411,260	13.07	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,997.90000	3.99790	4,022,590	13.07	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											252,989,769.66	2,922	74,60
R2048	On	03/02/2022	Bond Future			10.36500	89.41910	10.36500	89.41910	13.43	0.00	0	
R2048	On	05/05/2022	Bond Future			10.54629	85.82969	10.53758	85.89601	13.70	158,870,756.19	1,851	190,77
R2048	On	04/08/2022	Bond Future			10.70158	86.89777	10.69253	86.96494	13.14	97,412,400.17	1,121	6,07
R2048	On	03/11/2022	Bond Future			10.83669	83.71707	10.82724	83.78570	13.27	0.00	0	
R2048	On	02/02/2023	Bond Future			10.97966	84.94268	10.96983	85.01244	12.95	0.00	0	
Total R2048 Future											256,283,156.36	2,972	196,75
R2048	On	05/05/2022	Bond Future	11.79	Call		8,978.90000	8.97890	8,912,270	16.33	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		297.89000	0.29789	297,580	16.33	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		9,036.63000	9.03663	8,969,970	16.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		292.71000	0.29271	292,370	16.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		9,094.43000	9.09443	9,027,750	16.37	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		287.68000	0.28768	287,320	16.37	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		537.89000	0.53789	523,280	11.59	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	9.70	Put		8,514.46000	8.51446	8,567,020	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		2,162.91000	2.16291	2,127,410	12.70	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	10.40	Put		4,385.85000	4.38585	4,417,520	12.70	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,396.38000	4.39638	4,346,230	13.42	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,307.70000	2.30770	2,324,720	13.42	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,440.69000	4.44069	4,390,340	13.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.99	Put		2,281.00000	2.28100	2,297,820	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,485.18000	4.48518	4,434,610	13.44	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,254.58000	2.25458	2,271,180	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,515.60000	2.51560	2,532,610	13.97	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		5,876.81000	5.87681	5,825,030	13.98	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,493.72000	2.49372	2,510,570	13.98	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		5,922.62000	5.92262	5,870,690	14.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,472.03000	2.47203	2,488,730	14.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		5,831.09000	5.83109	5,779,470	13.97	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		4,708.74000	4.70874	4,664,530	13.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,072.65000	4.07265	4,098,200	13.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		4,746.66000	4.74666	4,702,280	13.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,040.55000	4.04055	4,065,930	13.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		4,784.36000	4.78436	4,739,800	13.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,008.35000	4.00835	4,033,550	13.02	0.00	0	
Total R2048 Option											0.00	0	4,80
Total For R2048											256,283,156.36	2,972	201,50
R209	On	03/02/2022	Bond Future			10.06500	73.78473	10.06500	73.78473	12.31	0.00	0	
R209	On	05/05/2022	Bond Future			10.25322	71.36134	10.24462	71.41082	12.49	9,205,612.86	129	18,47
R209	On	04/08/2022	Bond Future			10.41134	72.28095	10.40242	72.33111	11.99	0.00	0	1,50
R209	On	03/11/2022	Bond Future			10.55581	70.15123	10.54651	70.20245	12.02	0.00	0	
R209	On	02/02/2023	Bond Future			10.70880	71.14770	10.69913	71.19982	11.75	0.00	0	
Total R209 Future											9,205,612.86	129	20,00
R209	On	05/05/2022	Bond Future	9.75	Call		616.97000	0.61697	597,200	11.67	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		3,545.93000	3.54593	3,575,640	11.67	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,791.54000	1.79154	1,756,380	12.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,760.58000	1.76058	1,774,900	12.49	0.00	0	9,00
R209	On	05/05/2022	Bond Future	10.75	Call		3,600.24000	3.60024	3,555,210	13.30	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		233.52000	0.23352	233,330	14.69	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,714.85000	6.71485	6,665,150	14.71	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		229.26000	0.22926	229,040	14.71	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		773.22000	0.77322	777,670	13.30	0.00	0	3,00
R209	On	05/05/2022	Bond Future	12.00	Call		9,248.03000	9.24803	9,197,910	15.64	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		82.23000	0.08223	81,590	15.64	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.43	Call		6,622.86000	6.62286	6,573,210	14.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		237.86000	0.23786	237,690	14.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,668.84000	6.66884	6,619,170	14.69	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,937.39000	2.93739	2,901,870	12.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,003.26000	2.00326	2,017,900	12.07	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	04/08/2022	Bond Future	10.58	Call		2,969.50000	2.96950	2,933,800	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		1,980.18000	1.98018	1,994,640	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		3,001.96000	3.00196	2,966,090	12.09	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		1,957.52000	1.95752	1,971,810	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,877.19000	1.87719	1,889,730	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		4,400.87000	4.40087	4,362,430	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,911.07000	1.91107	1,923,850	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		4,436.19000	4.43619	4,397,630	12.60	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,894.06000	1.89406	1,906,720	12.60	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		4,471.60000	4.47160	4,432,920	12.62	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,606.01000	3.60601	3,572,890	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,065.06000	3.06506	3,084,060	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,548.69000	3.54869	3,515,840	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,114.53000	3.11453	3,133,800	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,577.30000	3.57730	3,544,320	11.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,089.71000	3.08971	3,108,850	11.78	0.00	0	
Total R209 Option											0.00	0	32,62
Total For R209											9,205,612.86	129	52,65
R210	On	03/02/2022	Bond Future			214.41192	214.41192	214.41192	214.41192		0.00	0	
R210	On	05/05/2022	Bond Future			214.58817	214.58817	214.25983	214.25983		0.00	0	1,00
R210	On	04/08/2022	Bond Future			217.40601	217.40601	217.07353	217.07353		0.00	0	20
R210	On	03/11/2022	Bond Future			217.57860	217.57860	217.24188	217.24188		0.00	0	
R210	On	02/02/2023	Bond Future			220.71540	220.71540	220.37418	220.37418		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	03/02/2022	Bond Future			9.49000	88.19916	9.49000	88.19916	9.35	0.00	0	
R213	On	05/05/2022	Bond Future			9.72446	85.45457	9.67955	85.68925	9.58	295,929,175.91	3,463	24,24
R213	On	04/08/2022	Bond Future			9.91818	86.52049	9.87122	86.75837	9.13	0.00	0	
R213	On	03/11/2022	Bond Future			10.08773	84.21632	10.03865	84.45791	9.12	0.00	0	
R213	On	02/02/2023	Bond Future			10.27106	85.44634	10.21971	85.69148	8.88	0.00	0	
Total R213 Future											295,929,175.91	3,463	24,24
R213	On	05/05/2022	Bond Future	10.63	Call		5,111.14000	5.11114	4,903,640	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		318.36000	0.31836	345,540	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,154.00000	5.15400	4,946,050	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		312.68000	0.31268	339,410	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,196.92000	5.19692	4,988,510	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		307.11000	0.30711	333,380	10.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,286.28000	2.28628	2,157,770	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,140.39000	2.14039	2,249,760	9.06	0.00	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
R213	On	04/08/2022	Bond Future	9.88	Call		2,232.79000	2.23279	2,106,020	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,188.25000	2.18825	2,299,360	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,259.45000	2.25945	2,131,810	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,164.21000	2.16421	2,274,450	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,273.43000	5.27343	5,449,770	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,178.25000	2.17825	2,065,040	9.02	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,165.26000	3.16526	3,293,640	9.02	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.19	Put		2,325.80000	2.32580	2,428,980	9.24	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Call		3,592.26000	3.59226	3,441,770	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,978.51000	1.97851	2,069,610	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		867.26000	0.86726	806,160	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,505.97000	5.50597	5,686,460	8.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		950.99000	0.95099	885,740	8.54	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.39	Put		1,943.52000	1.94352	2,033,350	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,683.98000	3.68398	3,531,570	9.42	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,926.10000	1.92610	2,015,280	9.42	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,515.21000	2.51521	2,391,710	9.11	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,805.07000	2.80507	2,923,160	9.11	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,067.92000	3.06792	2,929,510	9.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,622.91000	3.62291	3,471,790	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,961.08000	1.96108	2,051,550	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,653.39000	3.65339	3,501,630	9.41	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,524.06000	2.52406	2,407,870	8.75	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,534.86000	3.53486	3,663,810	8.75	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		3,000.71000	3.00071	2,871,850	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,047.17000	3.04717	3,163,450	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,050.61000	3.05061	2,920,510	8.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,001.41000	3.00141	3,116,450	8.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,360.12000	3.36012	3,222,660	8.94	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,739.93000	2.73993	2,847,610	8.94	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Call		988.75000	0.98875	926,730	8.22	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		6,260.71000	6.26071	6,443,830	8.22	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,025.44000	3.02544	2,895,960	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,024.05000	3.02405	3,139,710	8.86	0.00	0	
Total R213 Option											0.00	0	3,48
Total For R213											295,929,175.91	3,463	27,65
R214	On	03/02/2022	Bond Future			10.38500	70.90719	10.38500	70.90719	13.43	0.00	0	
R214	On	05/05/2022	Bond Future			10.55852	68.34680	10.54986	68.39863	13.67	0.00	0	17,0;
R214	On	04/08/2022	Bond Future			10.71603	69.19723	10.70704	69.24980	13.12	0.00	0	1,3;

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	03/11/2022			10.85328	66.90064	10.84392	66.95429		13.24		0.00	0	
R214	On	02/02/2023			10.99839	67.87996	10.98867	67.93452		12.94		0.00	0	
Total R214 Future												0.00	0	18,36
R214	On	05/05/2022	11.73	Call			6,797.34000	6.79734	6,745,360	16.18		0.00	0	
R214	On	05/05/2022	11.73	Put			270.28000	0.27028	270,130	16.18		0.00	0	
R214	On	05/05/2022	11.74	Call			6,843.57000	6.84357	6,791,560	16.19		0.00	0	
R214	On	05/05/2022	11.74	Put			265.54000	0.26554	265,360	16.19		0.00	0	
R214	On	05/05/2022	11.75	Call			6,889.88000	6.88988	6,837,840	16.21		0.00	0	
R214	On	05/05/2022	11.75	Put			260.95000	0.26095	260,740	16.21		0.00	0	
R214	On	04/08/2022	10.99	Call			3,476.63000	3.47663	3,437,370	13.41		0.00	0	
R214	On	04/08/2022	10.99	Put			1,852.44000	1.85244	1,865,750	13.41		0.00	0	
R214	On	04/08/2022	10.97	Call			3,407.05000	3.40705	3,368,120	13.38		0.00	0	
R214	On	04/08/2022	10.97	Put			1,895.62000	1.89562	1,909,260	13.38		0.00	0	
R214	On	04/08/2022	10.98	Call			3,441.77000	3.44177	3,402,670	13.40		0.00	0	
R214	On	04/08/2022	10.98	Put			1,873.93000	1.87393	1,887,400	13.40		0.00	0	
R214	On	03/11/2022	11.35	Put			1,878.39000	1.87839	1,891,220	13.63		0.00	0	
R214	On	03/11/2022	11.36	Call			4,721.09000	4.72109	4,680,150	13.64		0.00	0	
R214	On	03/11/2022	11.36	Put			1,861.03000	1.86103	1,873,740	13.64		0.00	0	
R214	On	03/11/2022	11.34	Call			4,648.76000	4.64876	4,608,060	13.62		0.00	0	
R214	On	03/11/2022	11.34	Put			1,895.90000	1.89590	1,908,850	13.62		0.00	0	
R214	On	03/11/2022	11.35	Call			4,684.88000	4.68488	4,644,060	13.63		0.00	0	
R214	On	02/02/2023	11.08	Call			3,765.47000	3.76547	3,730,790	13.01		0.00	0	
R214	On	02/02/2023	11.08	Put			3,255.59000	3.25559	3,275,470	13.01		0.00	0	
R214	On	02/02/2023	11.09	Call			3,795.53000	3.79553	3,760,710	13.02		0.00	0	
R214	On	02/02/2023	11.09	Put			3,230.19000	3.23019	3,249,930	13.02		0.00	0	
R214	On	02/02/2023	11.07	Call			3,735.79000	3.73579	3,701,240	13.00		0.00	0	
R214	On	02/02/2023	11.07	Put			3,281.43000	3.28143	3,301,440	13.00		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	18,36
Total for Bond											2,396,750,115.84	25,825	1,193,73	
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023			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			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 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 ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 Future									0.00	0	
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 05/05/2022 GOVI			836.99900	836.99900	838.26700	838.26700			0.00	0	98
GOVI On 04/08/2022 GOVI			847.66900	847.66900	848.95400	848.95400			0.00	0	
GOVI On 03/11/2022 GOVI			859.65800	859.65800	860.96500	860.96500			0.00	0	
GOVI On 02/02/2023 GOVI			871.84800	871.84800	873.17500	873.17500			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			500,370.00000	50.03700	487,690,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			500,270.00000	50.02700	487,590,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.25	Call		500,170.00000	50.01700	487,490,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		296,740.00000	29.67400	283,890,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		296,940.00000	29.69400	284,090,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call		296,840.00000	29.68400	283,990,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		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		405,350.00000	40.53500	392,280,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		405,550.00000	40.55500	392,480,000		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		405,450.00000	40.54500	392,380,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		223,450.00000	22.34500	210,180,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		223,350.00000	22.33500	210,080,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		223,550.00000	22.35500	210,280,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	98
Total for GOVI											0.00	0	98
AL37	On	05/05/2022	Index Future			828.01200	828.01200	829.79400	829.79400		0.00	0	
AL37	On	04/08/2022	Index Future			838.56700	838.56700	840.37300	840.37300		0.00	0	
AL37	On	03/11/2022	Index Future			850.42700	850.42700	852.26200	852.26200		0.00	0	
AL37	On	02/02/2023	Index Future			862.48600	862.48600	864.34900	864.34900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			951.60500	951.60500	953.90800	953.90800		0.00	0	
AL7T	On	04/08/2022	Index Future			963.73600	963.73600	966.06900	966.06900		0.00	0	
AL7T	On	03/11/2022	Index Future			977.36600	977.36600	979.73700	979.73700		0.00	0	
AL7T	On	02/02/2023	Index Future			991.22500	991.22500	993.63100	993.63100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			848.44200	848.44200	849.69700	849.69700		0.00	0	12
ALBI	On	04/08/2022	Index Future			859.25800	859.25800	860.52900	860.52900		0.00	0	9
ALBI	On	03/11/2022	Index Future			871.41000	871.41000	872.70400	872.70400		0.00	0	
ALBI	On	02/02/2023	Index Future			883.76700	883.76700	885.08000	885.08000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	21
Total For ALBI										0.00	0	21
IGOV On 05/05/2022 Index Future			313.85600	313.85600	312.98600	312.98600				0.00	0	45
IGOV On 04/08/2022 Index Future			317.93300	317.93300	317.05200	317.05200				0.00	0	
IGOV On 03/11/2022 Index Future			322.50500	322.50500	321.61200	321.61200				0.00	0	
IGOV On 02/02/2023 Index Future			327.15200	327.15200	326.24700	326.24700				0.00	0	
Total IGOV Future										0.00	0	45
Total For IGOV										0.00	0	45
Total for Index										0.00	0	71
JIBAR f On 16/02/2022 Jibar Future			4.15500	95.84500	4.14500	95.85500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.20500	95.79500	4.19500	95.80500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.52000	95.48000	4.47000	95.53000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.56000	95.44000	4.51000	95.49000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.86500	95.13500	4.78500	95.21500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			4.93000	95.07000	4.85000	95.15000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.27000	94.73000	5.18000	94.82000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.82000	94.18000	5.69500	94.30500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.19000	93.81000	6.06000	93.94000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.39000	93.61000	6.26000	93.74000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.59500	93.40500	6.46500	93.53500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.76000	93.24000	6.63000	93.37000				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										2,396,750,115.84	25,825	1,195,64
ABCPI On 07/12/2023 Spot Bond			2.75500	316.29540	2.75500	316.21657				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.82404				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.96217				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.06719	9.65000	101.04103				0.00	0	
Total ABF004 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			10.76500	92.74028	10.76500	92.71356				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	101.13809				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.83040				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	100.01903				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	100.58123				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.68232				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.32940				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.68774				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	101.20767				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.86516				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.79287				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.52381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 ¹ On 29/08/2025 Spot Bond					0.00000	101.66208				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 ¹ On 29/08/2028 Spot Bond					0.00000	102.60516				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 ¹ On 15/11/2023 Spot Bond					0.00000	100.49972				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 ¹ On 15/11/2024 Spot Bond					0.00000	101.03409				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 ¹ On 07/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 ¹ On 07/02/2024 Spot Bond					0.00000	100.63048				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 ¹ On 07/02/2026 Spot Bond					0.00000	99.88497				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 ¹ On 07/02/2029 Spot Bond					0.00000	101.29569				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 ¹ On 23/04/2022 Spot Bond					0.00000	100.16164				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 ¹ On 16/09/2022 Spot Bond					0.00000	100.95920				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 ¹ On 16/09/2024 Spot Bond					0.00000	101.16029				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.05696				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.36857				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.30794				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.31740				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.32419				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.64821				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.95754				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.00421				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.74025				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.50097				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.61224				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.39876				0.00	0	
Total ABFN52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.31086				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.05321				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.22756				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.08091				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.13000	7.13000	7.13000	148.92278				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.29337	100.00000	33.21309				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	154.62829				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.81500	3.81500	3.81500	205.43834				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	233.90358				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.88500	6.88500	6.88500	104.30647				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.60500	7.60500	7.60500	112.98637				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.32500	103.41924	5.32500	103.40436				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.41500	105.57263	5.41500	105.55704				568,575,000,000.00	105,000,000	35,000,00
Total ABS15 SPOT										568,575,000,000.00	105,000,000	35,000,00
Total For ABS15										568,575,000,000.00	105,000,000	35,000,00
ABS16 On 11/11/2025 Spot Bond			7.29500	112.57701	7.29500	112.55473				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.87000	115.21394	7.87000	115.18938				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.85500	109.77355	5.85500	109.75605				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.69000	107.87918	7.69000	107.85670				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.56019	100.00000	14.52761				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.07500	320.03180	2.07500	319.95794				934,268,750,000.00	450,250,000	450,250,00
Total ABS12 SPOT										934,268,750,000.00	450,250,000	450,250,00
Total For ABS12										934,268,750,000.00	450,250,000	450,250,00
ABX01 On 10/07/2024 Spot Bond			10.48000	10.48000	10.48000	101.79731				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.87404				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.84686				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.61540				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond					0.00000	100.84443				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.84443				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.86758				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.86758				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.83635				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	174.03770				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.80092				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.69259				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.26307				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.50369				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.40202				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.60940				0.00	0	
Total AGL02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.60220				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.31282				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.71466				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.29295				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.69884				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.27015				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.28140				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.90500	99.81720	7.90500	99.79582				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.29847				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.35529				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.42617				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.23023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.18188				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.57500	109.32338	6.57500	109.30416				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.10721				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.24589				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.33121				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.20949				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.25929				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.64394				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.24580				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.33111				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.92794				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A On 21/08/2025 Spot Bond					0.00000	101.31534				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.16048				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.28845				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.25646				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.37375				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.33324				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.09835				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.99184				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.65500	107.84977	7.65500	107.82751				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.07500	104.24112	8.07500	104.21833				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.58000	93.67046	11.58000	93.64135				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.84500	184.78560	5.84500	184.72419				0.00	0	
Total AIRL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.14644				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.66682				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.19963				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.89598				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.94950				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.39884				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.01938				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.69000	248.68244	4.69000	248.60749				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.19000	216.07534	5.19000	216.00732				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.68500	195.87254	4.68500	195.81354				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.93835				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.64647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.72000	115.03855	4.72000	115.00370				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.73152				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.74268				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.81770				0.00	10,400,000	502,600,000
Total ASN204 SPOT										0.00	10,400,000	502,600,000
Total For ASN204										0.00	10,400,000	502,600,000
ASN204 On 24/08/2025 Spot Bond					0.00000	105.63807				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.10586				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.93563				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.73458				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.88873				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.27146				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.24162				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28 On 13/09/2025 Spot Bond					0.00000	100.93844				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.65761				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.79275				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.18765				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.40500	4.40500	4.40500	108.15777				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.87500	4.87500	4.87500	101.92448				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.75025				0.00	0	500,000,00
Total ASN327 SPOT										0.00	0	500,000,00
Total For ASN327										0.00	0	500,000,00
ASN32 On 20/06/2024 Spot Bond					0.00000	100.85801				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	99.98386				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.10970				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.83000	113.45031	4.83000	113.41560				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.80632				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.73146				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.78193				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.77230				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.77230				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.11736				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.92871				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.75729				0.00	0	500,000,00
Total ASN373 SPOT										0.00	0	500,000,00
Total For ASN373										0.00	0	500,000,00
ASN374 On 20/12/2024 Spot Bond					0.00000	100.78586				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN377 On 06/11/2023 Spot Bond					0.00000	100.29039				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.85613				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2022 Spot Bond					0.00000	100.85613				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	101.29893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.76409				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	101.13914				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.81009				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.75865				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.89466				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.97304				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	104.10359				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.68196				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.70405				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.94319				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 20/03/2023 Spot Bond					0.00000	101.45150				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.29906				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.27890				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.28189				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.20310				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.83569				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.11450				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.13348				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.76699				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.08022				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	118.68100				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.71409				0.00	0	
Total ASN486 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.76433			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.76552			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.76552			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.74436			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.30000	100.06349	9.30000	100.03850		2,901,600,000,000.00	312,000,000	78,000,00	
Total ASN508 SPOT								2,901,600,000,000.00	312,000,000	78,000,00	
Total For ASN508								2,901,600,000,000.00	312,000,000	78,000,00	
ASN50: On 21/12/2026 Spot Bond			8.48000	99.93133	8.48000	99.90853		0.00	0		
Total ASN509 SPOT								0.00	0		
Total For ASN509								0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.03000	98.53945	9.03000	98.51554		0.00	0		
Total ASN510 SPOT								0.00	0		
Total For ASN510								0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.03000	98.53945	9.03000	98.51554		0.00	0		
Total ASN511 SPOT								0.00	0		
Total For ASN511								0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	100.25101	9.10000	100.22705		0.00	0		
Total ASN522 SPOT								0.00	0		
Total For ASN522								0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	100.26777	11.05000	100.23797		0.00	0		
Total ASN525 SPOT								0.00	0		
Total For ASN525								0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	100.26658	11.00000	100.23693		0.00	0		
Total ASN530 SPOT								0.00	0		
Total For ASN530								0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	100.25475	10.50000	100.22642		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.25475	10.50000	100.22642				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.60902				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.12662				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.59811				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	100.25712	10.60000	100.22852				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	101.90371	10.47000	100.22578				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	100.25594	10.55000	100.22746				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.06292				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.20847				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.03230				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.47871				0.00	280,000,000	140,000,000
Total ASN575 SPOT										0.00	280,000,000	140,000,000
Total For ASN575										0.00	280,000,000	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 20/12/2022 Spot Bond					0.00000	100.73149				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.80751				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	99.89143				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	101.05714				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	102.07619				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	100.22435	9.22000	100.19940				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.39926				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.31173				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.17097				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.19473				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.39299				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.65584				0.00	0	
Total ASN607 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.15352				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.77888				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.01919				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.80312				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.57471				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	99.93846				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.75913				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.44047				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.08415				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.88113				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.97053				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.18261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.07851				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.01837				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.42174				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.72717				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	99.95913				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	101.17233				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	101.41129				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.58848				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.66950				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.92843				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.96917				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	103.44419				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.37106				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.70947				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.12728				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.14582				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50260				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.14484				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.83331				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.84011				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.74507				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.98327				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.86593				0.00	0	
Total ASN713 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	101.52188				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	100.73774				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.19983				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.48214				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.54087				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.94850				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.30641				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	101.09533				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.14085				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.30822				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.73476				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 18/02/2022 Spot Bond					0.00000	101.08577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	101.10959				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.79932				0.00	1,000,000,000	
Total ASN742 SPOT										0.00	1,000,000,000	
Total For ASN742										0.00	1,000,000,000	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.81292				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.87297				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.13302				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	101.01970				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.99477				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	101.02929				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	101.02148				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.98623				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	101.00513				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76: On 10/03/2022 Spot Bond					0.00000	100.83293				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	100.78164				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	100.71862				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.02359				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.96423				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	100.73607				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	100.62152				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	100.46501				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	100.44642				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.41013				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.39662				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	100.36984				0.00	0	
Total ASN782 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN782										0.00	0	
ASN78 On 21/12/2026 Spot Bond			8.73384	8.73384	8.73384	108.27233				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond					0.00000	100.28175				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78 On 25/04/2022 Spot Bond					0.00000	100.21132				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.16449				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.16599				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.16599				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.30500	104.11944	4.30500	104.10723				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.51339	9.30000	103.48731				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.82099				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.13680				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.20253				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.54317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.63000	101.25074	6.63000	101.23260				0.00	0	250,000,00
Total BAW33 SPOT										0.00	0	250,000,00
Total For BAW33										0.00	0	250,000,00
BAW34 On 09/10/2023 Spot Bond					0.00000	101.50329				0.00	0	6,040,000,00
Total BAW34 SPOT										0.00	0	6,040,000,00
Total For BAW34										0.00	0	6,040,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	99.87964				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.20572				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.24941				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.86705				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.77500	8.77500	8.77500	103.77768				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.09000	11.09000	11.09000	107.89211				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.79313				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.49607				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.73281				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.73314				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.71391				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.05419				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.70007				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.73247				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.92000				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.89292				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.06977				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.86623				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.91910				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.94218				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.11040				0.00	0	
Total BAYA87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.06539				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.75008				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.08300				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.84075				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.86677				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.84038				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.05098				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.40857				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.07763				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.05174				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.38344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.10461				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.05131				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.03500	8.03500	8.03500	102.91015				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.01811				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.47154				0.00	0	500,000,00
Total BDX31 SPOT										0.00	0	500,000,00
Total For BDX31										0.00	0	500,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	101.01783				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.90384				0.00	0	1,330,000,00
Total BDX34 SPOT										0.00	0	1,330,000,00
Total For BDX34										0.00	0	1,330,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	101.01263				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.98188				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.28078				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.56500	107.46409	7.56500	107.44205				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	101.35912				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.32251				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.57664				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.09083				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.70051				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.69352				0.00	0	200,000,00
Total BGL19 SPOT										0.00	0	200,000,00
Total For BGL19										0.00	0	200,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.66260				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.13874				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.33155				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.31500	107.66093	6.31500	107.64244				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.84735				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.46510				0.00	0	
Total BID13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.34586				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.21064				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.14733				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.45275				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.24500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.60600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.78000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.81800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.99377				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.52090				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.57995				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.12639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.90974				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	101.31654				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.52645				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.02468				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.60528				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.01917				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.02190				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	101.04683				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	101.26602				0.00	0	2,500,000,00
Total BPPF32 SPOT										0.00	0	2,500,000,00
Total For BPPF32										0.00	0	2,500,000,00
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.01301				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.63613				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.05770				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.10976				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.61000	107.96591	7.61000	107.94375				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.78000	109.91422	7.78000	109.89118				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.38000	111.95518	8.38000	111.92979				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.80000	9.80000	9.80000	101.48891				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.06159				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.51140				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.61773				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.28794				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.30801				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.58596	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.56297				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.42500	110.11704	7.42500	110.09487				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	113.13748	8.70700	115.22900				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 06/08/2023 Spot Bond					0.00000	100.02156				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 26/07/2022 Spot Bond					0.00000	100.18109				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.32445	10.98000	103.29395				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/03/2024 Spot Bond										0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	117.78735	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.79273				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	99.90063				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.90144				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.58000	143.25492	5.58000	143.20820				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.02000	141.49137	6.02000	141.44356				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 13/03/2022 Spot Bond			6.77500	104.40288	6.77500	104.38362				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.99540				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.73719				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.74030				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN472 On 19/11/2022 Spot Bond					0.00000	101.53287				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.57500	101.48546	6.57500	101.46772				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.73459				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.92747				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.22079				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.97500	111.53759	6.97500	111.51647				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.78260				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.44522				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.47169				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.97224				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.54798				0.00	0	
Total CLN505 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.06672				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.70679				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.96931				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.02598	9.96000	103.99805				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.77487	10.01000	102.74729				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.31010				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.05248	9.60000	101.02686				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.90196				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.10833				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.87480	9.20000	103.84899				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.74769				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.45767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.37727				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.46363				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.90196				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.86083				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.31572				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.26000	103.76557	9.26000	103.73963				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.46813				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.18028				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.38320				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.76400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	101.13661				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 17/01/2024 Spot Bond					0.00000	101.26906				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.73000	109.42170	8.73000	109.39629				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.78000	107.14590	8.78000	107.12047				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.87000	106.51436	8.87000	106.48883				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.83977				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	99.88094				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.90469				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.24297				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.42783				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	119.31400				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	99.95028				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	102.34422	10.19000	102.34657				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.73000	106.96588	8.73000	106.94063				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.14978				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	102.49005				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.04284				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	99.95312				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			8.96000	105.61833	8.96000	105.59276				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.89986				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	99.95288				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.87855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.94230				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.30129				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.58749				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.96811				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.06969				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.00113				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.27014				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.04095				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.01750				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.97018				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.81147				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	100.78879				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.75335				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.57592				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.00000	145.74290	4.00000	117.97985				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.22221				0.00	0	150,000,00
Total CLN593 SPOT										0.00	0	150,000,00
Total For CLN593										0.00	0	150,000,00
CLN595 On 27/06/2022 Spot Bond					0.00000	100.62677				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.22221				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.89815				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.55326				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.88508				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.78879				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.78879				0.00	0	
Total CLN601 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.02400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.07096				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.01469				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.90965				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.84899				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.32956				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.23456				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.58548	9.32000	102.55981				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.22402				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.67229				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.00057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.19197				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.44582				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.58066				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.01600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.13453				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.24089				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.14289				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.17017				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.16964				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.21604				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.71500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN624 On 25/01/2023 Spot Bond					0.00000	100.18407				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.55500	102.60369	6.55500	102.58542				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.48438				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.92342				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.73000	63.91073	11.73000	84.15497				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.20184				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.43000	104.69216	9.43000	104.66595				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.47774				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.21403				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.56386				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.03305				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.26660				0.00	0	
Total CLN635 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.18176				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.47109				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.44477				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.60397				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.28663				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.18816				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.77377				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.39941				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.77513				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.62251				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.09813				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.47109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.18301				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.47109				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.96269				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.53946				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.40231				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.26100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.87600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.63800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN665 On 27/02/2023 Spot Bond					0.00000	101.40318				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.66570				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.76338				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.65112				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.30635				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.18784				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.62611				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.94737				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.57648	147.37581	4.57648	119.69675				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.57648	147.37581	4.57648	119.69753				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.65932				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.74788				0.00	0	
Total CLN677 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.77646				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.38890				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.77644				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.92321				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.74190				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.76324				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.14326				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.90969				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.90948				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.79646				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.64250				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.79659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.73951				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.18381				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.64631				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.97411				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.99702				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	99.95772				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.11271				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.30289				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.75593				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.79216				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.87270				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN709 On 26/08/2025 Spot Bond					0.00000	100.77765				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	80.79489				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	81.04041				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.79086				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	99.91678				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.78298				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.78298				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.78298				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	79.82389				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.78722				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	78.81131				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.13678				0.00	0	
Total CLN721 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.95553				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.85396				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.71768				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.71768				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.71768				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.73101				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.73101				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.73101				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.37942				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.42957				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.07575				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.80276				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	99.89201				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.20474				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.88124				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.92197				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.52300				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	91.83774				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.44894				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.76840				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.90104				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	100.42540				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.36978				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.79654				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.14922				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	100.86493				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.51166				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.18607				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.83626				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.34026				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.30008				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.35404				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	100.08836				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.18240				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.52594				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.18607				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.81612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.81073				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	100.06095				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.49253				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.10257				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.26523				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.15506				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.78000	6.78000	6.78000	116.76006				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.21277				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.48010				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.12874				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78(On 31/01/2027 Spot Bond					0.00000	100.12982				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78' On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.99884				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.15025				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.13520				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.13757				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.70825				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	100.68978				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.70825				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.03716				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.90516				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.11426				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79' On 31/01/2025 Spot Bond					0.00000	100.09700				0.00	0	
Total CLN791 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.03500	102.93243	8.03500	102.91015				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.87500	107.51038	7.87500	107.48757				0.00	0	100,000,00
Total COJ05 SPOT										0.00	0	100,000,00
Total For COJ05										0.00	0	100,000,00
COJ08 On 22/06/2026 Spot Bond			10.00000	106.56156	10.00000	106.53300				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.86500	108.74106	6.86500	108.72090				0.00	0	100,000,00
Total COJG01 SPOT										0.00	0	100,000,00
Total For COJG01										0.00	0	100,000,00
COT01 On 03/04/2023 Spot Bond			7.41000	105.04619	7.41000	105.02519				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.79000	96.76869	11.79000	96.73824				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.38000	97.50067	10.38000	97.47356				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.77500	9.77500	9.77500	105.26666				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.27935				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.15276				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.16263				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.25818				0.00	0	50,000,00
Total DSY02 SPOT										0.00	0	50,000,00
Total For DSY02										0.00	0	50,000,00
DSY03 On 21/11/2024 Spot Bond			9.13000	9.13000	9.13000	105.45757				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.60150				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.25655				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.80500	107.68598	6.80500	107.66640				0.00	0	1,500,000,00
Total DV23 SPOT										0.00	0	1,500,000,00
Total For DV23										0.00	0	1,500,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	52.86113	100.00000	52.74477				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.86113	100.00000	52.74477				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.35500	104.08628	7.35500	104.06585				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.76885	9.69000	99.74319				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.76885	9.69000	99.74319				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.43500	100.10000	9.43500	100.07452				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68500	92.30463	11.68500	92.27615				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.75932	10.10000	99.73261				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.75932	10.10000	99.73261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.65955				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.12564				0.00	1,170,000,000	1,170,000,000
Total DVF22B SPOT										0.00	1,170,000,000	1,170,000,000
Total For DVF22B										0.00	1,170,000,000	1,170,000,000
DVF22c On 24/10/2022 Spot Bond					0.00000	100.27187				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.26738				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.67582				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.50656				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.10481				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.91174				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.32867				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.41488				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.11269				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.70583				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.11884				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.61542				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.40574				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.96435				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	101.00169				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.10000	104.39364	5.10000	104.37913				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.88500	109.93123	6.88500	109.91067				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.95000	114.43927	4.95000	114.40389				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.72000	101.96412	4.72000	101.93323				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.33825	2.25000	138.30562				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.04000	149.21478	4.04000	149.17233				0.00	0	
Total EL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.96700	135.89520	3.96700	135.85680				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.01000	131.13504	4.01000	131.09783				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.64000	116.32942	4.64000	116.29450				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.69000	104.03815	4.69000	104.00672				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	138.33825	2.25000	138.30562				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	170.39745				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.66293				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	129.88617				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.87358				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.63742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.67647				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	118.72197				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	113.79893				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.68763				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.71521				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.43000	103.88639	9.43000	103.85995				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.40000	11.40000	11.40000	96.35411				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.45000	11.45000	11.45000	101.08638				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.53000	9.53000	9.53000	102.47763				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.53000	9.53000	9.53000	103.19984				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.42500	11.42500	11.42500	74.31376				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.73000	10.73000	10.73000	101.29702				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.42500	11.42500	11.42500	95.39965				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.03094				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.93179				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.87057				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.84753				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01490				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.10220				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.15299				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.99185				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.83973				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.97131				0.00	0	
Total EPFC50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EPFC50										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.98478				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.01216				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.29384				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.13805				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.12582				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.70789				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.40985				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	99.96839				0.00	1,000,000,000	1,000,000,000
Total EQT009 SPOT										0.00	1,000,000,000	1,000,000,000
Total For EQT009										0.00	1,000,000,000	1,000,000,000
EQT01: On 12/11/2024 Spot Bond					0.00000	99.91277				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.86153				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	99.86754				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	99.85186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.86633				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.86027				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.86952				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.87239				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.85423				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.20500	103.88814	6.20500	103.87060				0.00	0	1,250,000.00
Total ES23 SPOT										0.00	0	1,250,000.00
Total For ES23										0.00	0	1,250,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.40516	10.00000	100.37809				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.53000	100.45480	8.53000	100.43175			2,812,172,106,000.00	329,680,200	2,710,152,900	
Total ES26 SPOT									2,812,172,106,000.00	329,680,200	2,710,152,900	
Total For ES26									2,812,172,106,000.00	329,680,200	2,710,152,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.78811	7.85000	102.76637			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.05000	80.13562	11.04000	80.16578			3,819,489,960,000.00	345,655,200	7,587,416,700	
Total ES33 SPOT									3,819,489,960,000.00	345,655,200	7,587,416,700	
Total For ES33									3,819,489,960,000.00	345,655,200	7,587,416,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.03501	7.50000	103.01405			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Spot Bond			11.48000	79.23256	11.47000	79.27127				34,443,320,016,000.00	3,000,289,200	3,789,000,00
Total ES42 SPOT										14,443,320,016,000.00	3,000,289,200	3,789,000,00
Total For ES42										14,443,320,016,000.00	3,000,289,200	3,789,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.47717	8.50000	102.45374				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.92172				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.68146				0.00	0	200,000,00
Total EXX05 SPOT										0.00	0	200,000,00
Total For EXX05										0.00	0	200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.80630				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.94983				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.18180				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.99515				0.00	2,100,000,000	1,050,000,00
Total FIFB16 SPOT										0.00	2,100,000,000	1,050,000,00
Total For FIFB16										0.00	2,100,000,000	1,050,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.88959				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.12809				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.88634				0.00	0	200,000,00
Total FIFB19 SPOT										0.00	0	200,000,00
Total For FIFB19										0.00	0	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.15659				0.00	0	
Total FIFC36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.01609				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.01720				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.52239				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.11229				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.33499				0.00	0	1,000,000,00
Total FRB24 SPOT										0.00	0	1,000,000,00
Total For FRB24										0.00	0	1,000,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.66234				0.00	0	1,600,000,00
Total FRB25 SPOT										0.00	0	1,600,000,00
Total For FRB25										0.00	0	1,600,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.68290				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.11000	109.32504	8.11000	109.30116				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.56038				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.18932				0.00	0	1,500,000,00
Total FRB29 SPOT										0.00	0	1,500,000,00
Total For FRB29										0.00	0	1,500,000,00
FRB30 On 19/04/2026 Spot Bond			8.03000	102.95008	8.03000	102.92782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.19117				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.53500	317.49791	2.53500	317.42069			1,301,215,500,000.00		513,300,000	663,300,000
Total FRBI23 SPOT									1,301,215,500,000.00		513,300,000	663,300,000
Total For FRBI23									1,301,215,500,000.00		513,300,000	663,300,000
FRBI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	154.60616			0.00		0	
Total FRBI25 SPOT									0.00		0	
Total For FRBI25									0.00		0	
FRBI28 On 31/03/2028 Spot Bond			3.87500	204.81462	3.87500	204.75738			0.00		0	
Total FRBI28 SPOT									0.00		0	
Total For FRBI28									0.00		0	
FRBI29 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	108.54368			0.00		0	
Total FRBI29 SPOT									0.00		0	
Total For FRBI29									0.00		0	
FRBI33 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	224.21695			0.00		0	
Total FRBI33 SPOT									0.00		0	
Total For FRBI33									0.00		0	
FRBI46 On 31/03/2046 Spot Bond			4.92000	100.01678	4.92000	99.98601			0.00		0	
Total FRBI46 SPOT									0.00		0	
Total For FRBI46									0.00		0	
FRBI50 On 31/12/2050 Spot Bond			4.92500	99.96196	4.92500	99.93111			0.00		0	
Total FRBI50 SPOT									0.00		0	
Total For FRBI50									0.00		0	
FRBZ02 On 28/10/2024 Spot Bond			6.92485	6.92485	6.92485	83.27062			0.00		0	
Total FRBZ02 SPOT									0.00		0	
Total For FRBZ02									0.00		0	
FRBZ03 On 10/12/2024 Spot Bond			6.97835	6.97835	6.97835	82.49859			0.00		0	
Total FRBZ03 SPOT									0.00		0	
Total For FRBZ03									0.00		0	
FRC169 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	148.99968			0.00		0	
Total FRC169 SPOT									0.00		0	
Total For FRC169									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 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	97.48491				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.88783				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.85963				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.21096				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.13343				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.23302				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.19249				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.88118				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.41118				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	99.93697				0.00	0	
Total FRC284 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC284									0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.80143			0.00	0	
Total FRC285 SPOT									0.00	0	
Total For FRC285									0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.30829			0.00	0	
Total FRC286 SPOT									0.00	0	
Total For FRC286									0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.76825			0.00	0	
Total FRC289 SPOT									0.00	0	
Total For FRC289									0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.27747			0.00	0	
Total FRC290 SPOT									0.00	0	
Total For FRC290									0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.31940			0.00	0	
Total FRC296 SPOT									0.00	0	
Total For FRC296									0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.34267			0.00	0	
Total FRC297 SPOT									0.00	0	
Total For FRC297									0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.13112			0.00	0	500,000,00
Total FRC299 SPOT									0.00	0	500,000,00
Total For FRC299									0.00	0	500,000,00
FRC299 On 25/04/2023 Spot Bond					0.00000	101.46760			0.00	0	
Total FRC300 SPOT									0.00	0	
Total For FRC300									0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	101.86801			0.00	0	
Total FRC302 SPOT									0.00	0	
Total For FRC302									0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.34659			0.00	0	
Total FRC303 SPOT									0.00	0	
Total For FRC303									0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	100.88929			0.00	0	
Total FRC305 SPOT									0.00	0	
Total For FRC305									0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.02531			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.61463				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.75188				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.86475				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.94909				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.60914				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.93519				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.13497				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.85388				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.94887				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.09639				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.87409				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC325 On 02/04/2024 Spot Bond					0.00000	100.51410				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.53108				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.54092				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.06564				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.01487				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.29078				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.65212				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.96744				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.34343				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.57882				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.12282				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.76980				0.00	0	700,000.00
Total FRC343 SPOT										0.00	0	700,000.00

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 FRC343										0.00	0	700,000,00
FRC34 On 15/10/2022 Spot Bond					0.00000	100.31467				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.01933				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.47907				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.30527				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.21354				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.18189				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.21290				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.43236				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.21703				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.29898				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.23432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.23417				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	101.73646				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.30409				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.13806				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.58149				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.97264				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.63971				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.92700				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.28401				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.30076				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.21445				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	102.22105				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.21116				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.21002				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.28167				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.58031				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.23026				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.21133				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.78169				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.91534				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.88774				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 24/03/2022 Spot Bond					0.00000	100.69353				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38 On 28/04/2022 Spot Bond					0.00000	100.18877				0.00	0	
Total FRC383 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC383										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.37000	106.97623	4.37000	106.94483				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.57000	117.24698	4.57000	117.21193				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.26003				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.01920				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.22891				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.78989				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.40541				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.99189				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.88694				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.68187				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.08552				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.69357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.11300	4.11300	4.11300	108.27750				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	117.65959				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.78644				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.16372				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.68000	115.62262	4.68000	115.58772				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.64000	227.45990	4.64000	227.39160				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.82000	113.59360	4.82000	113.55889				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	226.75240				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.73000	150.96175	3.73000	150.92006				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	131.00221	3.70500	130.96613				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.62000	116.50531	4.62000	116.47034				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.79000	224.28518	4.79000	224.21695				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.84000	223.23872	4.84000	223.17054				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.26000	122.69252	3.26000	152.95727				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.87000	222.61368	4.87000	222.54549				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.82000	113.59360	4.82000	113.55889				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.49500	197.92911	4.49500	197.87047				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.57000	103.41793	5.57000	103.38424				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.38500	199.13107	4.38500	199.07268				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.44500	198.47443	4.44500	198.41590				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.38000	212.30234	5.38000	212.23442				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.52000	104.06152	5.52000	104.02776				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	113.55889				0.00	0	
Total FRS135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.80000	113.88086	4.80000	113.84613				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.25500	200.56243	4.25500	200.50432				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.15000	216.87990	5.15000	216.81185				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.38500	199.13107	4.38500	199.07268				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.38500	199.13107	4.38500	199.07268				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.78600	205.82544	3.78600	205.76841				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.03000	149.67913	4.03000	149.63657				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.73500	195.33543	4.73500	195.27633				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.77500	194.90698	4.77500	194.84778				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.00000	149.80680	4.00000	149.76433				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.25000	200.61773	4.25000	200.55963				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.78500	4.78500	4.78500	194.74081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.10956				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.29260				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.32545				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.78200				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.69836				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	204.86545				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	147.21599				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	188.85835				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	55.12176				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.01400				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.01609				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	99.90395				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.16553				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.36286				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.19293				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.67697				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	100.92339				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.76980				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	100.21828				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.37962				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	104.95247				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.47261				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.71432				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.55006				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	75.25321				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.55161				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	116.71865				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.46958				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	102.80764				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.96494				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	114.50169				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.46816				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.99211				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.38938				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.69551				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	115.82294				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.70087				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	112.30797				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	100.81895				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	107.33616				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.69657				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	101.13044				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.88058				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.07355				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.40731				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.74001				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.30000	9.30000	9.30000	105.48556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.30000	9.30000	9.30000	105.48556				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.17636				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	104.02777				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.90597				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.63900	10.63900	10.63900	93.69818				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond					0.00000	100.89339				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	97.36559				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.16178				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.33500	2.33500	2.33500	318.52061				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			2.06500	320.08716	2.06500	320.01341				0.00	0	4,601,000,00
Total FRS37 SPOT										0.00	0	4,601,000,00
Total For FRS37										0.00	0	4,601,000,00
FRS43 On 07/12/2023 Spot Bond			2.07500	2.07500	2.07500	319.95794				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.06138				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.52000	109.49299	4.52000	109.46041				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.16000	74.27752	4.16000	116.56068				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	153.43877				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	152.21666				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.13500	3.13500	3.13500	314.15081				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.02500	6.02500	6.02500	105.17956				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.07000	111.07913	7.07000	111.05792		83,426,000,000,000.00		11,800,000,000	11,419,905,90	
Total FRX24 SPOT								83,426,000,000,000.00		11,800,000,000	11,419,905,90	
Total For FRX24								83,426,000,000,000.00		11,800,000,000	11,419,905,90	
FRX25 On 26/07/2025 Spot Bond			7.39000	107.46412	7.39000	107.44258				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.81000	109.87436	7.81000	109.85124		1,073,304,870,000.00		137,427,000	10,768,288,40	
Total FRX26 SPOT								1,073,304,870,000.00		137,427,000	10,768,288,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX26									1,073,304,870,000.00	137,427,000	10,768,288,40
FRX27 On 07/03/2027 Spot Bond			8.03000	113.20628	8.03000	113.18166			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.04000	110.70918	8.04000	110.68508			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.49000	107.43188	8.49000	107.40721			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.98000	107.60545	8.98000	107.57976			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.17500	112.54645	9.17500	112.51872			0.00	0	7,195,000,00
Total FRX32 SPOT									0.00	0	7,195,000,00
Total For FRX32									0.00	0	7,195,000,00
FRX45 On 14/04/2045 Spot Bond			10.80000	78.90826	10.80000	78.88546			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.98501			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.30186			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.11359			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.06022			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.09648			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.10715			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.19178				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.20360				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.21913				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.22686				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.83655				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.09430				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.21937				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.12902				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.09075				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.06687				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.50185				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.95000	113.60011	3.95000	113.56813				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.92391				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.45400	108.99767	6.45400	108.97865				0.00	0	900,000,00
Total GRT17 SPOT										0.00	0	900,000,00
Total For GRT17										0.00	0	900,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	100.92738				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.13503				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.63000	109.65425	6.63000	109.63460				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.30469				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.10223				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.85545				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.38367				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.96721				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.26453				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.57612				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.52296				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.01713				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.02037				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.94476				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.02025				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.52455				0.00	0	200,000,00
Total GRT36 SPOT										0.00	0	200,000,00
Total For GRT36										0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.55787				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.11991				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.50174				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.71374				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.16475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.51940				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.18124				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.55527				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.54635				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.73757				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.07514				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.91689				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.73158				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.51580				0.00	0	500,000,0€
Total H12T4 SPOT										0.00	0	500,000,0€
Total For H12T4										0.00	0	500,000,0€
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.97336				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.10363				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	99.29996				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.72054				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.02779				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.92320				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.59718				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.55992				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.54935				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.66500	316.78661	2.66500	316.70844				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.02500	3.02500	3.02500	321.59335				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.18000	105.67523	10.18000	105.64672				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.71000	79.99786	4.71000	106.42512				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			10.90000	89.11413	10.90000	89.08801			28,460,636,840,000.00		2,611,067,600	5,453,444,500
Total HWAY34 SPOT									28,460,636,840,000.00	2,611,067,600	5,453,444,500	

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 For HWAY34									8,460,636,840,000.00	2,611,067,600	5,453,444,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.44205	100.00000	9.42092			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.07000	87.63260	11.07000	87.60652			4,095,900,000,000.00	370,000,000	5,560,000,00
Total HWAY35 SPOT									4,095,900,000,000.00	370,000,000	5,560,000,00
Total For HWAY35									4,095,900,000,000.00	370,000,000	5,560,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.44001	100.00000	9.41889			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.37611			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.22102			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.02687			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.54000	156.17990	2.58000	155.96284			363,612,247,628,000.00	143,154,428,200	392,357,493,30
Total I2025 SPOT									3,612,247,628,000.00	143,154,428,200	392,357,493,30
Total For I2025									3,612,247,628,000.00	143,154,428,200	392,357,493,30
I2029 On 31/03/2029 Spot Bond			3.48000	114.89030	3.48000	114.85942			91,843,812,000,000.00	26,391,900,000	268,085,033,00
Total I2029 SPOT									1,843,812,000,000.00	26,391,900,000	268,085,033,00
Total For I2029									1,843,812,000,000.00	26,391,900,000	268,085,033,00
I2033 On 28/02/2033 Spot Bond			3.86000	112.33429	3.87000	112.19491			241,900,379,892,000.00	62,668,492,200	419,508,384,20
Total I2033 SPOT									1,900,379,892,000.00	62,668,492,200	419,508,384,20
Total For I2033									1,900,379,892,000.00	62,668,492,200	419,508,384,20
I2038 On 31/01/2038 Spot Bond			3.87000	128.23798	3.92000	127.37801			47,088,990,486,000.00	12,167,697,800	332,479,523,40
Total I2038 SPOT									17,088,990,486,000.00	12,167,697,800	332,479,523,40
Total For I2038									17,088,990,486,000.00	12,167,697,800	332,479,523,40
I2046 On 31/03/2046 Spot Bond			3.91000	118.05357	3.92000	117.82220			399,274,733,000,000.00	102,116,300,000	431,306,225,10
Total I2046 SPOT									19,274,733,000,000.00	102,116,300,000	431,306,225,10
Total For I2046									19,274,733,000,000.00	102,116,300,000	431,306,225,10
I2050 On 31/12/2050 Spot Bond			3.88400	120.96349	3.92500	119.99657			378,415,330,511,200.00	97,429,281,800	406,324,658,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total I2050 SPOT										78,415,330,511,200.00	97,429,281,800	406,324,658,80
Total For I2050										78,415,330,511,200.00	97,429,281,800	406,324,658,80
IBG01 On 07/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				400,000,000,000,000.00	54,000,000,000	40,000,000,00
Total IBG01 SPOT										10,000,000,000,000.00	54,000,000,000	40,000,000,00
Total For IBG01										10,000,000,000,000.00	54,000,000,000	40,000,000,00
IBG02 On 07/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				343,000,000,000,000.00	83,430,000,000	60,000,000,00
Total IBG02 SPOT										13,000,000,000,000.00	83,430,000,000	60,000,000,00
Total For IBG02										13,000,000,000,000.00	83,430,000,000	60,000,000,00
IBL101 On 24/05/2022 Spot Bond			6.29000	6.29000	6.29000	102.67956				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.38479				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.79500	316.07740	2.79500	315.99828				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.15512				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.60323				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	99.92813				0.00	400,000,000	200,000,00
Total IBL123 SPOT										0.00	400,000,000	200,000,00
Total For IBL123										0.00	400,000,000	200,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.10135				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.37301				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.01362				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.23725				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.90798				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.92726				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.39518				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.19185				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.75839				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.97263				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.90414				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.06982				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.08759				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.76554				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.55319				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.96167				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.00264				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.08337				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.19468				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.98589				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.08773				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.88080				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.42587				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.33699				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.12625				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.12348				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.23783				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.24728				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.02821				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.06414				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.81144				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.84008				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.38621				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.26148				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.94969				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond					0.00000	100.92600				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.95850				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.93110				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.03803				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.98839				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.82275				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.93872				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.11158				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.12503				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.99500	105.82917	6.99500	105.80941				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.36500	105.65647	5.36500	105.64103				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.63441				0.00	0	
Total IBL98 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL98										0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			8.55500	104.42887	8.55500	104.40470				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0€ On 13/05/2030 Spot Bond			10.00000	109.76023	10.00000	110.00182				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.15000	108.24582	9.15000	108.21922				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1€ On 26/04/2023 Spot Bond					0.00000	99.52072				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	99.03890				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	98.58514				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1€ On 12/03/2022 Spot Bond					0.00000	100.79311				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG1€ On 12/03/2024 Spot Bond					0.00000	99.69440				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.69341				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG2€ On 18/12/2024 Spot Bond					0.00000	99.51613				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2€ On 29/01/2027 Spot Bond					0.00000	96.13991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.82083				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.88000	103.53839	7.88000	103.51640				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.85713				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.76784				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.47585				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.16958				0.00	0	500,000,0€
Total INLV07 SPOT										0.00	0	500,000,0€
Total For INLV07										0.00	0	500,000,0€
INLV08 On 12/06/2026 Spot Bond					0.00000	103.42738				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.28694				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.37393				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.76680				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	100.72766				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.76853				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.95923				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.01515				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.29504				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.98488				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.98438				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.57040				0.00	0	500,000,0€
Total IPF30 SPOT										0.00	0	500,000,0€
Total For IPF30										0.00	0	500,000,0€
IPF31 On 25/03/2026 Spot Bond					0.00000	99.24270				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.53815				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.86302				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	101.03759				0.00	0	
Total IPFC36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.80559				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.14500	190.99450	5.14500	190.93461				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.20335				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.96712				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.11293				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.04500	192.04294	5.04500	191.98324				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.85335				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.68902				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.38099				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.36483				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.07875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.30696				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	100.93843				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.83767				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.99054				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.63181				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.45443				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.95737				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.94563				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.78910				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC186 On 21/12/2022 Spot Bond			7.40000	101.00313	7.40000	100.98296			12,580,000,000,000.00	1,700,000,000	850,000,000
Total IVC186 SPOT									12,580,000,000,000.00	1,700,000,000	850,000,000
Total For IVC186									12,580,000,000,000.00	1,700,000,000	850,000,000
IVC188 On 02/12/2022 Spot Bond					0.00000	101.66199			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.85473			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.67760			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.20113	7.23000	100.18195			10,122,000,000,000.00	1,400,000,000	700,000,000
Total IVC194 SPOT									10,122,000,000,000.00	1,400,000,000	700,000,000
Total For IVC194									10,122,000,000,000.00	1,400,000,000	700,000,000
IVC198 On 13/08/2026 Spot Bond					0.00000	99.88700			0.00	0	
Total IVC198 SPOT									0.00	0	
Total For IVC198									0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.07059			0.00	0	
Total IVC199 SPOT									0.00	0	
Total For IVC199									0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.32755	7.45000	103.30667			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.12211			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.15645	3.91012	105.17632			0.00	0	
Total IVC202 SPOT									0.00	0	
Total For IVC202									0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.33715			0.00	0	680,000,000
Total IVC203 SPOT									0.00	0	680,000,000
Total For IVC203									0.00	0	680,000,000
IVC204 On 18/11/2022 Spot Bond					0.00000	101.12346			0.00	0	680,000,000
Total IVC204 SPOT									0.00	0	680,000,000

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 IVC204										0.00	0	680,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.11032				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.88500	6.88500	6.88500	100.58028				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.96301				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.94903				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.56920				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.74463				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.45000	4.45000	4.45000	99.65979				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.57035				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.48486				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.21228				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.91473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	98.95246				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.60000	4.60000	4.60000	98.86615				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.95603				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.57283				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.17918				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.26091				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.61473				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.33636				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.28808				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.46791				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
KAP019 On 28/07/2024 Spot Bond					0.00000	100.17699			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.85297			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.85595			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.80256			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.63000	125.36120	8.63000	125.33194			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.78500	105.69999	6.78500	105.68061			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.47550			0.00	0	200,000,00
Total LGL07 SPOT									0.00	0	200,000,00
Total For LGL07									0.00	0	200,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.70003			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.26626			0.00	0	
Total LGL09 SPOT									0.00	0	
Total For LGL09									0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.23841			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.99866			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.84256			0.00	0	
Total LHL28 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.90060				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.17114				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.20313				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.96473				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.73873				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.91430				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.91807				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.24780				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.69168				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.45799				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.08125				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.12223				0.00	0	

Contract 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	100.92737				0.00	0	150,000,00
Total MBP045 SPOT										0.00	0	150,000,00
Total For MBP045										0.00	0	150,000,00
MBP04 On 26/02/2022 Spot Bond					0.00000	101.02400				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.00981				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.54444				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.55588				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.21730				0.00	600,000,000	1,170,000,00
Total MBP050 SPOT										0.00	600,000,000	1,170,000,00
Total For MBP050										0.00	600,000,000	1,170,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.23318				0.00	0	500,000,00
Total MBP051 SPOT										0.00	0	500,000,00
Total For MBP051										0.00	0	500,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.53647				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.88000	7.88000	7.88000	110.19369				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.30400	102.15669	6.30400	102.13946				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.63330				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.77797				0.00	0	4,095,000,00
Total MMIG07 SPOT										0.00	0	4,095,000,00
Total For MMIG07										0.00	0	4,095,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.77490				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.53000	104.49444	8.53000	104.47046				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.30256				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.78000	97.96735	8.78000	99.01014				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.06267				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.95854				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.88463				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.67975				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.95868				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.99790				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.96972				0.00	0	
Total MTN15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.94259				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.41500				0.00	0	2,000,000,00
Total MTN17 SPOT										0.00	0	2,000,000,00
Total For MTN17										0.00	0	2,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.48844				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.94901				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.85458				0.00	0	1,216,000,00
Total MTN20 SPOT										0.00	0	1,216,000,00
Total For MTN20										0.00	0	1,216,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.48203				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.14106				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.47500	99.56742	8.47500	99.54460				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.15184				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.01312				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.90111				0.00	0	3,000,000,00
Total MTN26 SPOT										0.00	0	3,000,000,00
Total For MTN26										0.00	0	3,000,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.65395				0.00	0	1,000,000,00

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 MTN27 SPOT										0.00	0	1,000,000.00
Total For MTN27										0.00	0	1,000,000.00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.79599				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.26597				0.00	0	1,000,000.00
Total MTN29 SPOT										0.00	0	1,000,000.00
Total For MTN29										0.00	0	1,000,000.00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.85568				0.00	0	1,200,000.00
Total MTN30 SPOT										0.00	0	1,200,000.00
Total For MTN30										0.00	0	1,200,000.00
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.52459				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	101.22391				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.30921				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.30913				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.24580				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.22421				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.79957				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.03071				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6G26 On 20/03/2026 Spot Bond					0.00000	104.28211				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.69470				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.89470				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.06452				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.22053				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.65000	103.04889	6.65000	103.03027				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.87500	104.62311	6.87500	104.60357				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.41000	104.17265	9.41000	104.14619				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.22983				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.32204				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.11849				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.21720				0.00	0	
Total NBG04G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.15291				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.11711				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.85704				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44000	110.21184	6.44000	110.19254				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.74000	99.96856	5.74000	99.95284				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.13700	106.06140	7.13700	106.04119				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.01000	109.78559	8.01000	109.76190				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.27000	102.84139	6.27000	102.82406				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.12500	113.79183	7.12500	113.76995			3,021,000,000,000.00	424,000,000	106,000,000	
Total NBK20A SPOT									3,021,000,000,000.00	424,000,000	106,000,000	
Total For NBK20A									3,021,000,000,000.00	424,000,000	106,000,000	
NBK21 On 21/07/2027 Spot Bond			8.35500	110.34335	8.35500	110.31841			0.00	0	0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK22 On 19/11/2022 Spot Bond			5.62500	105.58270	5.62500	105.56652			0.00	0	0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			7.07800	114.16165	7.07800	114.13971			1,500,536,000,000.00	212,000,000	53,000,000	

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 NBK23A SPOT									1,500,536,000,000.00	212,000,000	53,000,000
Total For NBK23A									1,500,536,000,000.00	212,000,000	53,000,000
NBK24 On 19/11/2027 Spot Bond			8.05000	115.56601	8.05000	115.54082			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	99.95567			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.94500	5.94500	5.94500	109.68554			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.87993			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	45.54435	100.00000	45.44244			30,200,000,000,000.00	302,000,000	151,000,000
Total NBK26A SPOT									10,200,000,000,000.00	302,000,000	151,000,000
Total For NBK26A									10,200,000,000,000.00	302,000,000	151,000,000
NBK26I On 22/04/2026 Spot Bond					0.00000	102.63041			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.73000	114.96410	7.73000	114.94002			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.93600	105.88513	5.93600	105.86802			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.55500	111.26533	7.55500	111.24255			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.46500	110.38417	6.46500	110.36508			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.94500	108.04078	5.94500	108.02329			1,189,000,000,000.00	200,000,000	100,000,000
Total NBK31A SPOT									1,189,000,000,000.00	200,000,000	100,000,000
Total For NBK31A									1,189,000,000,000.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31I On 17/02/2023 Spot Bond					0.00000	102.27544				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.32927				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.68647				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.20500	10.20500	10.20500	76.79005				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.79225				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.20142				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.60760				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.70275				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.17358				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.55534				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.64666				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.83853				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK50B										0.00	0	
NBK51 On 21/02/2022 Spot Bond					0.00000	101.07299				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.67727				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53 On 21/02/2026 Spot Bond					0.00000	101.64772				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54 On 21/02/2029 Spot Bond					0.00000	101.81604				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.15411				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.10058				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.22607				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.55021				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	101.18839				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.40827				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	100.20922				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.32180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.28475				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.78597				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			9.37500	106.56782	9.37500	106.54085				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.77916				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.41000	106.11653	9.41000	106.08958				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.78597				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.79672				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.81033				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.93277				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.93277				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.34349				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.37854				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.57874				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.58085				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.03179				0.00	0	500,000,00
Total NGL05 SPOT										0.00	0	500,000,00
Total For NGL05										0.00	0	500,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.18539				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.56370				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.29120				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.93126				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.71681				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.38479				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.22125				0.00	68,000,000	17,000,00

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 NGLT1B SPOT										0.00	68,000,000	17,000,000
Total For NGLT1B										0.00	68,000,000	17,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.23095				0.00	1,000,000,000	500,000,000
Total NGT103 SPOT										0.00	1,000,000,000	500,000,000
Total For NGT103										0.00	1,000,000,000	500,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.59492				0.00	108,000,000	36,000,000
Total NGT104 SPOT										0.00	108,000,000	36,000,000
Total For NGT104										0.00	108,000,000	36,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.70964				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NGT10 On 05/08/2025 Spot Bond					0.00000	102.67925				0.00	0	0
Total NGT106 SPOT										0.00	0	0
Total For NGT106										0.00	0	0
NGT10 On 19/11/2025 Spot Bond					0.00000	105.18021				0.00	0	0
Total NGT107 SPOT										0.00	0	0
Total For NGT107										0.00	0	0
NGT10 On 08/09/2026 Spot Bond					0.00000	105.41080				0.00	0	0
Total NGT108 SPOT										0.00	0	0
Total For NGT108										0.00	0	0
NGT10 On 04/11/2026 Spot Bond					0.00000	100.08408				0.00	0	0
Total NGT109 SPOT										0.00	0	0
Total For NGT109										0.00	0	0
NGT11 On 27/12/2026 Spot Bond					0.00000	100.95510				0.00	0	0
Total NGT110 SPOT										0.00	0	0
Total For NGT110										0.00	0	0
NGT1G On 16/06/2026 Spot Bond					0.00000	101.14081				0.00	0	0
Total NGT1G SPOT										0.00	0	0
Total For NGT1G										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.84205				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.70631				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 24/05/2022 Spot Bond					0.00000	102.28670				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.18359				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.10352				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.18533				0.00	0	135,000,00
Total NHM016 SPOT										0.00	0	135,000,00
Total For NHM016										0.00	0	135,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.92734				0.00	1,000,000,000	1,000,000,00
Total NHM018 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NHM018										0.00	1,000,000,000	1,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.91507				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.85264				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.63182				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	223.17054				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.75500	3.75500	3.75500	206.12189				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.33500	3.33500	3.33500	152.63001				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.77500	3.77500	3.77500	112.67260				0.00	0	
Total NI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.67000	4.67000	4.67000	115.73427				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	152.17322				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.20057	3.45000	204.14584				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	153.04468				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.40000	3.40000	3.40000	210.22007				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.54500	208.59142	3.54500	208.53498				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78500	114.09687	4.78500	114.06212				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.77025				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.75126				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.43611				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.24139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.43225				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.49743				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.25893				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.20970				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.59767				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.20333				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	136.46550				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.04012				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.24517				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.62471				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	166.16559				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN046 On 13/05/2027 Spot Bond					0.00000	99.88827				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	165.92536				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	165.07319				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.88176				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	141.19058				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.68672				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.06014				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.19079				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.92839				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.09029				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.42410				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.03047				0.00	0	
Total NN096 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.61162				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.84749				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.81330				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.81437				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.86940				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.81330				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.36315				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.48852				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.32356				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.02908				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	101.35735				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF012 On 24/06/2025 Spot Bond					0.00000	128.38000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	122.83000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	130.62000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	128.95000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	127.98713				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	123.23468				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.86989				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	113.44689				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	123.23468				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 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	94.97148				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	101.45729				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/05/2022 Spot Bond					0.00000	100.01387				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	95.94501				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.65726				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.64978				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.64978				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.66250				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.57200				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.56214				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	101.18692				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	101.10356				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	101.09700				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	101.08986				0.00	0	
Total NNF070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF070										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.08986				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	101.07589				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.08986				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	101.04035				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.01970				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.01970				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.11744				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.11354				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.16147				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.42180				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	86.46916				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	101.21115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.21337				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.13030				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.92806				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.40778				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.29870				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.24528				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.02388				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.49005				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.05581				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.87500	107.11115	6.87500	107.09114				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.00500	201.51421	3.00500	201.46262				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			9.93000	113.63611	9.93000	113.60586			1,306,053,180,000.00	131,526,000	530,087,20
Total NRA028 SPOT									1,306,053,180,000.00	131,526,000	530,087,20
Total For NRA028									1,306,053,180,000.00	131,526,000	530,087,20
NRA021 On 30/11/2028 Spot Bond			100.00000	14.70141	100.00000	14.66870			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.76113			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.17703			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.19727			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.80250			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.81330			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.68265			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.92607			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.98714			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.11962			0.00	0	
Total NTC33 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.75200				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.08204				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.23500	104.48179	6.23500	104.46405				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.12000	114.82848	7.12000	114.80630				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			6.46000	106.97871	6.46000	106.95992				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.08500	114.62678	8.08500	114.60169				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	100.76947				0.00	0	500,000,00
Total OML11 SPOT										0.00	0	500,000,00
Total For OML11										0.00	0	500,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.57504				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.71690				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.13350				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.16361				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.84481				0.00	0	1,000,000,00

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 PEP03 SPOT										0.00	0	1,000,000,00
Total For PEP03										0.00	0	1,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.34085				0.00	0	650,000,00
Total PEP04 SPOT										0.00	0	650,000,00
Total For PEP04										0.00	0	650,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	101.10441				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.12379				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.44136				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.20311				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.35238				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.37370				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.39502				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.69000	112.64582	7.63000	112.87919				216,157,879,640,000.00	2,238,772,156,000	1,070,802,692,60
Total R186 SPOT										16,157,879,640,000.00	238,772,156,000	170,802,692,60
Total For R186										16,157,879,640,000.00	238,772,156,000	170,802,692,60
R197 On 07/12/2023 Spot Bond			1.70000	322.11710	1.72500	321.90632				52,714,960,000,000.00	31,008,800,000	65,512,976,20
Total R197 SPOT										12,714,960,000,000.00	31,008,800,000	65,512,976,20
Total For R197										12,714,960,000,000.00	31,008,800,000	65,512,976,20
R202 On 07/12/2033 Spot Bond			3.82500	245.67657	3.84000	245.25764				252,894,082,500,000.00	66,116,100,000	219,223,910,30
Total R202 SPOT										12,894,082,500,000.00	66,116,100,000	219,223,910,30
Total For R202										12,894,082,500,000.00	66,116,100,000	219,223,910,30

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			5.36500	105.87275	5.27500	105.95020			823,529,122,334,000.00	1,085,466,751,600	893,221,203,90
Total R2023 SPOT									23,529,122,334,000.00	085,466,751,600	393,221,203,90
Total For R2023									23,529,122,334,000.00	085,466,751,600	393,221,203,90
R2030 On 31/01/2030 Spot Bond			9.28000	93.09233	9.23000	93.33423			236,370,979,776,000.00	3,689,264,114,200	3,964,230,444,20
Total R2030 SPOT									16,370,979,776,000.00	689,264,114,200	364,230,444,20
Total For R2030									16,370,979,776,000.00	689,264,114,200	364,230,444,20
R2032 On 31/03/2032 Spot Bond			9.71000	93.68651	9.67500	93.87112			591,563,110,638,000.00	1,090,789,197,800	1,372,849,257,30
Total R2032 SPOT									11,563,110,638,000.00	090,789,197,800	372,849,257,30
Total For R2032									11,563,110,638,000.00	090,789,197,800	372,849,257,30
R2035 On 28/02/2035 Spot Bond			10.13500	94.94985	10.12000	95.02434			955,553,612,648,000.00	883,626,404,800	1,381,719,539,30
Total R2035 SPOT									15,553,612,648,000.00	883,626,404,800	381,719,539,30
Total For R2035									15,553,612,648,000.00	883,626,404,800	381,719,539,30
R2037 On 31/01/2037 Spot Bond			10.29000	86.68215	10.28500	86.69210			930,226,800,517,000.00	1,450,945,267,300	1,264,190,252,50
Total R2037 SPOT									10,226,800,517,000.00	450,945,267,300	264,190,252,50
Total For R2037									10,226,800,517,000.00	450,945,267,300	264,190,252,50
R2040 On 31/01/2040 Spot Bond			10.40500	88.89596	10.39500	88.94454			672,684,396,899,000.00	1,025,726,515,800	1,052,855,658,70
Total R2040 SPOT									2,684,396,899,000.00	025,726,515,800	052,855,658,70
Total For R2040									2,684,396,899,000.00	025,726,515,800	052,855,658,70
R2044 On 31/01/2044 Spot Bond			10.47000	85.52877	10.46000	85.57971			656,098,140,258,000.00	635,730,481,400	1,315,612,772,30
Total R2044 SPOT									16,098,140,258,000.00	635,730,481,400	315,612,772,30
Total For R2044									16,098,140,258,000.00	635,730,481,400	315,612,772,30
R2048 On 28/02/2048 Spot Bond			10.40000	89.17050	10.39000	89.22354			017,094,357,520,000.00	4,424,720,611,300	1,740,230,743,20
Total R2048 SPOT									17,094,357,520,000.00	424,720,611,300	740,230,743,20
Total For R2048									17,094,357,520,000.00	424,720,611,300	740,230,743,20
R209 On 31/03/2036 Spot Bond			10.10000	73.59839	10.09000	73.63732			552,107,452,720,000.00	351,693,807,200	846,465,158,70
Total R209 SPOT									12,107,452,720,000.00	351,693,807,200	346,465,158,70
Total For R209									12,107,452,720,000.00	351,693,807,200	346,465,158,70
R210 On 31/03/2028 Spot Bond			3.02000	214.76577	3.04500	214.41192			19,038,382,000,000.00	6,304,100,000	192,173,420,20
Total R210 SPOT									19,038,382,000,000.00	6,304,100,000	192,173,420,20
Total For R210									19,038,382,000,000.00	6,304,100,000	192,173,420,20
R213 On 28/02/2031 Spot Bond			9.54500	87.92568	9.50000	88.14522			878,365,944,246,000.00	301,557,458,800	542,168,455,60
Total R213 SPOT									8,365,944,246,000.00	301,557,458,800	542,168,455,60
Total For R213									8,365,944,246,000.00	301,557,458,800	542,168,455,60
R214 On 28/02/2041 Spot Bond			10.41000	70.77388	10.40000	70.81524			125,903,181,600,000.00	876,647,760,000	797,093,440,00
Total R214 SPOT									15,903,181,600,000.00	876,647,760,000	797,093,440,00

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 R214										15,903,181,600,000.00	876,647,760,000	797,093,440,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.62447				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.32287				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.94458				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.10657				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.95770				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.41538				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.08517				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.70143				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.69502				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.72762				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.59934				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.08051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.93299				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.16671				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.16513				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	99.87988				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.83741				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.12334				0.00	0	500,000,00
Total RED151 SPOT										0.00	0	500,000,00
Total For RED151										0.00	0	500,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	101.60116				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.25047				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.20707				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.54004				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.79421				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED70 On 17/04/2023 Spot Bond					0.00000	100.58251				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.78216				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.38985				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.07398				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.17181				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.28332				0.00	0	500,000,0€
Total RES50 SPOT										0.00	0	500,000,0€
Total For RES50										0.00	0	500,000,0€
RES52 On 07/05/2024 Spot Bond					0.00000	100.05671				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.77479				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.92500	105.95360	6.92500	105.93379				0.00	0	100,000,0€
Total RW23 SPOT										0.00	0	100,000,0€
Total For RW23										0.00	0	100,000,0€
RW28 On 10/12/2028 Spot Bond			11.75500	94.72474	11.75500	94.69502				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.80000	100.51100	10.80000	100.48196				0.00	0	
Total RW31 SPOT										0.00	0	

Contract Details	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	101.08716				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.91000	100.11939	9.91000	100.09279				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.43500	104.10581	5.43500	104.09055				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.08973				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.09402				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.86500	110.14843	7.86500	110.12495				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.41025				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.85500	110.86644	6.85500	110.84614				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.84000	102.99275	7.84000	102.97087				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.08000	108.84070	8.08000	108.81702				0.00	0	11,350,530,40
Total SBS31 SPOT										0.00	0	11,350,530,40
Total For SBS31										0.00	0	11,350,530,40
SBS34 On 19/09/2024 Spot Bond			7.09000	111.02156	7.09000	111.00019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.30000	104.97411	7.30000	104.95331				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.87000	105.01718	8.87000	104.99201				0.00	0	130,000,00
Total SBS39 SPOT										0.00	0	130,000,00
Total For SBS39										0.00	0	130,000,00
SBS41 On 12/11/2022 Spot Bond			5.68500	105.56347	5.68500	105.54712				0.00	0	60,000,00
Total SBS41 SPOT										0.00	0	60,000,00
Total For SBS41										0.00	0	60,000,00
SBS42 On 12/11/2025 Spot Bond			7.56000	112.49706	7.56000	112.47401				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.21000	114.41429	8.21000	114.38887				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.00000	104.34819	6.00000	104.33142				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.73238				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.79000	6.79000	6.79000	105.65156				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.21526				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.67208				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.19449				0.00	8,000,000,000	2,100,000,00
Total SBS55 SPOT										0.00	8,000,000,000	2,100,000,00
Total For SBS55										0.00	8,000,000,000	2,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS56 On 12/06/2022 Spot Bond			4.76000	102.82562	4.76000	102.81242				0.00	0	200,000,00
Total SBS56 SPOT										0.00	0	200,000,00
Total For SBS56										0.00	0	200,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	102.10099				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.43113				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.60174				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.62358				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.95452				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.18595				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.57149				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.74173				0.00	0	200,000,00
Total SBS66 SPOT										0.00	0	200,000,00
Total For SBS66										0.00	0	200,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.49595				0.00	0	250,000,00
Total SBS67 SPOT										0.00	0	250,000,00
Total For SBS67										0.00	0	250,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.27327				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.03723				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS69									0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.08188			0.00	0	
Total SBS70 SPOT									0.00	0	
Total For SBS70									0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.08517			0.00	0	
Total SBS71 SPOT									0.00	0	
Total For SBS71									0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.08643			0.00	0	
Total SBS72 SPOT									0.00	0	
Total For SBS72									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12500	319.75509	2.12500	319.68086		1,062,500,000,000.00	500,000,000	500,000,000	500,000,000
Total SBSI11 SPOT								1,062,500,000,000.00	500,000,000	500,000,000	500,000,000
Total For SBSI11								1,062,500,000,000.00	500,000,000	500,000,000	500,000,000
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	222.33762		0.00	0	0	0
Total SBSI14 SPOT								0.00	0	0	0
Total For SBSI14								0.00	0	0	0
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.82511		0.00	0	0	0
Total SBSS01 SPOT								0.00	0	0	0
Total For SBSS01								0.00	0	0	0
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.81933		0.00	0	0	0
Total SBSS02 SPOT								0.00	0	0	0
Total For SBSS02								0.00	0	0	0
SBT10 On 31/03/2022 Spot Bond					0.00000	101.52991		0.00	0	0	0
Total SBT101 SPOT								0.00	0	0	0
Total For SBT101								0.00	0	0	0
SBT10 On 30/09/2022 Spot Bond					0.00000	103.15244		0.00	0	0	0
Total SBT102 SPOT								0.00	0	0	0
Total For SBT102								0.00	0	0	0
SBT10 On 31/03/2024 Spot Bond					0.00000	104.37290		0.00	0	0	0
Total SBT103 SPOT								0.00	0	0	0
Total For SBT103								0.00	0	0	0
SBT10 On 30/09/2025 Spot Bond					0.00000	104.84794		0.00	0	0	0
Total SBT104 SPOT								0.00	0	0	0
Total For SBT104								0.00	0	0	0
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		180,000,000,000,000.00	1,800,000,000	900,000,000	900,000,000

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 SBT105 SPOT										10,000,000,000,000.00	1,800,000,000	900,000,000
Total For SBT105										10,000,000,000,000.00	1,800,000,000	900,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	101.03537				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.67397				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.46746				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.64500	108.22980	6.64500	108.21037				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.83975				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.87591				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.94665				0.00	0	1,300,000,000
Total SBT207 SPOT										0.00	0	1,300,000,000
Total For SBT207										0.00	0	1,300,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.54410				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.79428				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.18175				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.88117				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond					0.00000	99.87707				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.62500	98.83715	8.62500	98.81447				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.89243				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.97281				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.88866				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.88959				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.88207				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.89154				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.88207				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.88393				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.87078				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.88778				0.00	0	
Total SLRC5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.87830				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.87922				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97000	109.16387	6.97000	109.14332				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.93160				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.11337				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.01461				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.17541				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.42540				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.07302				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.09861				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.68365				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.80898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.73873				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	100.95751				0.00	0	500,000,00
Total SPG007 SPOT										0.00	0	500,000,00
Total For SPG007										0.00	0	500,000,00
SPG007 On 15/10/2022 Spot Bond					0.00000	100.62740				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG008 On 15/10/2024 Spot Bond					0.00000	100.48438				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.15139				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.08448				0.00	0	500,000,00
Total SSA07 SPOT										0.00	0	500,000,00
Total For SSA07										0.00	0	500,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.58137				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.50500	3.50500	3.50500	151.89128				0.00	0	4,853,691,40
Total SSN011 SPOT										0.00	0	4,853,691,40
Total For SSN011										0.00	0	4,853,691,40
SSN017 On 21/12/2026 Spot Bond			7.60500	113.00955	7.60500	112.98637				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.99000	90.97512	8.99000	90.95302				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.84328				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04(On 13/10/2023 Spot Bond					0.00000	100.37057				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.67500	108.04678	6.67500	108.02729				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.82000	113.59360	4.82000	113.55889				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.76610				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.13761				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	100.93152				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.75500	2.75500	2.75500	316.21657				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.15808				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.02395				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.42779				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	152.43404				0.00	0	
Total SSN062 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	113.55889				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.32000	4.32000	4.32000	108.75483				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.22500	4.22500	4.22500	200.83639				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.12002				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.09868				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.04623				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.86208				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.84110				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.15952				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.93899				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.77517				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.37980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.14717				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.95154				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.01574				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	225.79761				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.69494				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.29092				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.92963				0.00	0	2,500,000,00
Total SSN096 SPOT										0.00	0	2,500,000,00
Total For SSN096										0.00	0	2,500,000,00
SSN09: On 28/02/2027 Spot Bond					0.00000	101.21859				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.00918				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.89500	89.90836	9.89500	89.88437				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.91901				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			4.37500	96.46242	4.37500	199.18240				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.89500	92.52873	4.89500	222.02622				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 04/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	99.97127				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.75974				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/03/2022 Spot Bond					0.00000	100.71097				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.87828				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	96.07547				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.63470				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.36921				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.25894				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.20891				0.00	0	
Total SSN139 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.10780				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.08301				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	99.97619				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	101.08577				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	101.07454				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	101.01106				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	101.00759				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	100.09694				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	100.99983				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.10000	106.03311	8.10000	106.00999				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.97914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.07939				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.07512				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.12827				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.10695				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.36598	7.21000	103.34609				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.34258	7.72000	103.29958				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.80369				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.76031				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.03642				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.36274				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.55881				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.68636				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.26165				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.01999				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.65077				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.40650				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.85687				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.19452				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.38708				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.52151				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.55004				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.75110				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.94688				0.00	0	
Total TFS170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS170										0.00	0	
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.16584				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.11412				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.10744				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.11996				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.07303				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.21809				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.35306				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.37201				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.31833				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.51618				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.26714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.50059				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.01941				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.72128				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.19789				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.36001				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.96274	8.49000	103.93926				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.26257				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.13915				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.08581				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.13275				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.68967	5.76000	102.67383				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	101.17968				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.25646				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.26073				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.24580				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.34817				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.32045				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.70420				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.88533				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.77879				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.22418				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.19221				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.30091				0.00	0	
Total TH17C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.25189				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.69289				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.61409				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.97153				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.97915				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.87312				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.37500	105.37202	6.37500	105.35375				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.97500	110.16442	6.97500	110.14356				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.82628				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.42055				0.00	0	500,000,00
Total TL27 SPOT										0.00	0	500,000,00
Total For TL27										0.00	0	500,000,00
TL28 On 24/04/2025 Spot Bond			8.10000	106.00281	8.10000	105.97970				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.72996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.77633				0.00	0	500,000,00
Total TL30 SPOT										0.00	0	500,000,00
Total For TL30										0.00	0	500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.30136				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.98489				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.92500	109.05397	6.92500	109.03346			97,503,674,525,000.00	14,079,953,000	7,238,200,00	
Total TN23 SPOT									17,503,674,525,000.00	14,079,953,000	7,238,200,00	
Total For TN23									17,503,674,525,000.00	14,079,953,000	7,238,200,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	35.15960	100.00000	35.08092			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.47000	102.83233	8.47000	107.54738			61,491,873,058,000.00	7,259,961,400	7,710,453,00	
Total TN25 SPOT									1,491,873,058,000.00	7,259,961,400	7,710,453,00	
Total For TN25									1,491,873,058,000.00	7,259,961,400	7,710,453,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.47426	100.00000	19.07864			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.50000	99.49795	9.50000	99.47244			876,964,000,000.00	92,312,000	18,594,574,40	
Total TN27 SPOT									876,964,000,000.00	92,312,000	18,594,574,40	
Total For TN27									876,964,000,000.00	92,312,000	18,594,574,40	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.66833	100.00000	11.64222			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			10.83000	101.69271	10.83000	101.66324			6,064,800,000,000.00	560,000,000	1,707,000,00	
Total TN30 SPOT									6,064,800,000,000.00	560,000,000	1,707,000,00	
Total For TN30									6,064,800,000,000.00	560,000,000	1,707,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.93524	8.00000	118.90961			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.60000	97.16508	11.60000	97.13498				0.00	0	3,593,000,00
Total TN40 SPOT										0.00	0	3,593,000,00
Total For TN40										0.00	0	3,593,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.60163	10.75000	103.57184				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.71512				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.00194				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.72315				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.05196				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.70443	7.61000	101.03122				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.61571				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.88030				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.70223				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.38500	104.08393	6.38500	104.06586				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	101.23970				0.00	0	
Total TRA3A7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.59856				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.05034				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.34870				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.36824				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.67500	108.07855	6.67500	108.05906				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.34870				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.36824				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.79746	8.62000	102.77362				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.28434				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.08032				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.81972				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.10209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.04382				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.47746				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	99.92258				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.57952				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	99.50350				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	98.77902				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	96.92510				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.71687				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.17191				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.82622				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 18/02/2022 Spot Bond					0.00000	100.92959				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.88192				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.75376				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.66694				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.34975				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.26533				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.18090				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.10122				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			148,000,000,000.00	1,480,000,000	37,015,000,000	
Total TWC400 SPOT									18,000,000,000,000.00	1,480,000,000	37,015,000,000	
Total For TWC400									18,000,000,000,000.00	1,480,000,000	37,015,000,000	
UG26 On 09/03/2026 Spot Bond			9.93000	109.29854	9.93000	109.26929			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.21387				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.36507				0.00	0	
Total UU1A02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.43486			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.73724			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.40968			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.64185			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.10978			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.91335			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.91005			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.05890			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.10450			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.81907			0.00	0	1,000,000,00
Total WHL03 SPOT									0.00	0	1,000,000,00
Total For WHL03									0.00	0	1,000,000,00
Total for SPOT									1.87e+017	806,580,447,800	353,692,804,20
Total for SPOT :									1.87e+017	806,580,447,800	353,692,804,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.87e+017	806,580,472,165	353,693,879,00
Total Options									2 429 177.14	1,460	120,83
Grand Total:									1.87e+017	806,580,473,625	353,693,999,84