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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/08/2022	Bond Future			11.74650	77.03352	11.76963	76.91862			0.00	0	35
ES33	On	03/11/2022	Bond Future			11.95380	74.40825	11.97776	74.29232			0.00	0	
ES33	On	02/02/2023	Bond Future			12.14807	75.68640	12.17292	75.56917			0.00	0	
ES33	On	04/05/2023	Bond Future			12.32972	73.27987	12.35551	73.16105			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.13597	75.43279	12.15371	75.33084			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.32569	72.30632	12.34404	72.20359			0.00	0	
ES42	On	02/02/2023	Bond Future			12.49731	73.55055	12.51629	73.44670			0.00	0	
ES42	On	04/05/2023	Bond Future			12.66522	70.63327	12.68489	70.52808			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	04/08/2022	Bond Future			162.18093	162.18093	162.20631	162.20631			0.00	0	7,36
I2025	On	03/11/2022	Bond Future			164.61788	164.61788	164.64514	164.64514			0.00	0	
I2025	On	02/02/2023	Bond Future			165.75721	165.75721	165.78611	165.78611			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/05/2023	Bond Future			168.77908	168.77908	168.80959	168.80959			0.00	0	
Total I2025 Future												0.00	0	7,30
Total For I2025												0.00	0	7,30
I2029	On	04/08/2022	Bond Future			120.96910	120.96910	121.25902	121.25902			84,073,524.50	695	3,85
I2029	On	03/11/2022	Bond Future			121.54258	121.54258	121.83799	121.83799			0.00	0	
I2029	On	02/02/2023	Bond Future			123.62567	123.62567	123.92725	123.92725			0.00	0	
I2029	On	04/05/2023	Bond Future			124.59678	124.59678	124.90477	124.90477			0.00	0	
Total I2029 Future												84,073,524.50	695	3,85
Total For I2029												84,073,524.50	695	3,85
I2033	On	04/08/2022	Bond Future			115.60415	115.60415	115.90344	115.90344			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			116.01290	116.01290	116.31773	116.31773			0.00	0	
I2033	On	02/02/2023	Bond Future			118.00094	118.00094	118.31209	118.31209			0.00	0	
I2033	On	04/05/2023	Bond Future			118.78458	118.78458	119.10213	119.10213			0.00	0	
Total I2033 Future												0.00	0	7,04
Total For I2033												0.00	0	7,04
I2038	On	04/08/2022	Bond Future			130.69037	130.69037	131.67533	131.67533			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			132.65435	132.65435	133.65540	133.65540			0.00	0	
I2038	On	02/02/2023	Bond Future			133.03634	133.03634	134.05522	134.05522			0.00	0	
I2038	On	04/05/2023	Bond Future			135.46267	135.46267	136.50114	136.50114			0.00	0	
Total I2038 Future												0.00	0	4,10
Total For I2038												0.00	0	4,10
I2046	On	04/08/2022	Bond Future			120.24428	120.24428	121.34079	121.34079			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			120.09640	120.09640	121.21049	121.21049			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			122.15546	122.15546	123.28975	123.28975			0.00	0	
I2046	On	04/05/2023	Bond Future			122.36852	122.36852	123.52435	123.52435			0.00	0	
Total I2046 Future												0.00	0	18,13
Total For I2046												0.00	0	18,13
I2050	On	04/08/2022	Bond Future			122.69601	122.69601	124.07597	124.07597			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			124.53952	124.53952	125.94134	125.94134			0.00	0	
I2050	On	02/02/2023	Bond Future			124.57341	124.57341	126.00011	126.00011			0.00	0	
I2050	On	04/05/2023	Bond Future			126.84532	126.84532	128.29891	128.29891			0.00	0	
Total I2050 Future												0.00	0	11,25
Total For I2050												0.00	0	11,25
R186	On	04/08/2022	Bond Future			8.38659	109.00477	8.41536	108.89659		5.14	0.00	0	81,25
R186	On	03/11/2022	Bond Future			8.55847	110.61671	8.58910	110.50801		4.94	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.69284	107.19358	8.72559	107.08410		4.87	0.00	0	
R186	On	04/05/2023	Bond Future			8.81011	109.12921	8.84537	109.01854		4.69	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	92,36
R186	On	04/08/2022	Bond Future	6.96	Call			11.82000	0.01182	12,710	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,658.86000	5.65886	5,551,570	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			322.65000	0.32265	343,630	4.93	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,050.93000	2.05093	1,963,730	4.93	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			511.23000	0.51123	541,520	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			49.66000	0.04966	43,660	6.20	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,590.26000	1.59026	1,512,370	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			524.46000	0.52446	555,360	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,565.45000	1.56545	1,488,170	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			537.75000	0.53775	569,240	5.01	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,540.71000	1.54071	1,464,020	5.01	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,028.12000	5.02812	5,130,300	6.20	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			866.66000	0.86666	902,780	4.81	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			2,149.85000	2.14985	2,077,270	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,349.90000	1.34990	1,398,600	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,559.77000	1.55977	1,499,770	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,368.16000	1.36816	1,417,280	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,542.48000	1.54248	1,482,900	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,386.55000	1.38655	1,436,090	4.97	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,525.34000	1.52534	1,466,180	4.97	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			2,144.40000	2.14440	2,208,340	5.19	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			1,013.82000	1.01382	969,060	5.19	0.00	0	4,30
R186	On	02/02/2023	Bond Future	8.32	Put			2,428.80000	2.42880	2,358,160	4.64	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,077.37000	1.07737	1,116,550	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,409.30000	2.40930	2,339,000	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,091.58000	1.09158	1,131,110	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,389.58000	2.38958	2,319,630	4.65	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,062.93000	1.06293	1,101,770	4.64	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,950.17000	1.95017	2,003,390	4.72	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,029.78000	2.02978	1,972,330	4.72	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,967.10000	1.96710	2,020,600	4.72	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,015.32000	2.01532	1,958,150	4.72	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,984.11000	1.98411	2,037,880	4.73	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,000.96000	2.00096	1,944,060	4.73	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												0.00	0	111,77
R197	On	04/08/2022	Bond Future			328.18127	328.18127	328.23077	328.23077			0.00	0	80
R197	On	03/11/2022	Bond Future			333.11067	333.11067	333.16396	333.16396			0.00	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
R197	On	02/02/2023	Bond Future			330.09768	330.09768	330.15387	330.15387				0.00	0	
R197	On	04/05/2023	Bond Future			336.11978	336.11978	336.17915	336.17915				0.00	0	
Total R197 Future													0.00	0	87
Total For R197													0.00	0	87
R202	On	04/08/2022	Bond Future			250.38996	250.38996	251.29409	251.29409				0.00	0	6,55
R202	On	03/11/2022	Bond Future			254.15076	254.15076	255.07097	255.07097				0.00	0	
R202	On	02/02/2023	Bond Future			253.87303	253.87303	254.81065	254.81065				0.00	0	
R202	On	04/05/2023	Bond Future			258.50197	258.50197	259.45809	259.45809				0.00	0	
Total R202 Future													0.00	0	6,55
Total For R202													0.00	0	6,55
R2023	On	04/08/2022	Bond Future			5.76245	104.50161	5.81155	104.47476		0.60		0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.57114	102.12910	5.65642	102.10283		0.34		0.00	0	
Total R2023 Future													0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			187.15000	0.18715	204,490	0.65		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			67.84000	0.06784	58,330	0.65		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			191.25000	0.19125	208,750	0.65		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			66.48000	0.06648	57,130	0.65		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			195.21000	0.19521	212,880	0.65		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			64.99000	0.06499	55,810	0.65		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			231.23000	0.23123	251,000	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			42.63000	0.04263	36,130	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			226.23000	0.22623	245,850	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			43.76000	0.04376	37,110	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			228.72000	0.22872	248,420	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			43.19000	0.04319	36,620	0.42		0.00	0	
Total R2023 Option													0.00	0	
Total For R2023													0.00	0	22,18
R2030	On	04/08/2022	Bond Future			9.86745	90.50125	9.91129	90.28795		8.48		0.00	0	97,82
R2030	On	03/11/2022	Bond Future			10.03968	91.84106	10.08544	91.62548		8.16		0.00	0	18,72
R2030	On	02/02/2023	Bond Future			10.19181	89.38990	10.23968	89.17158		8.16		0.00	0	
R2030	On	04/05/2023	Bond Future			10.33721	91.00566	10.38738	90.78408		7.89		0.00	0	
Total R2030 Future													0.00	0	116,56
R2030	On	04/08/2022	Bond Future	8.30	Call			6.26000	0.00626	7,260	7.96		0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,285.49000	8.28549	8,073,190	7.96		0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			137.07000	0.13707	154,260	7.99		0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			4,447.80000	4.44780	4,251,690	7.99		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			610.98000	0.61098	668,500	8.35		0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			175.75000	0.17575	152,120	9.82		0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	04/08/2022	Bond Future	9.54	Put			2,437.96000	2.43796	2,282,180	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			626.30000	0.62630	684,900	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,403.46000	2.40346	2,248,760	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			641.74000	0.64174	701,420	8.36	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,369.11000	2.36911	2,215,490	8.36	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,046.67000	5.04667	5,236,340	9.82	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,005.35000	2.00535	2,111,490	8.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			1,983.90000	1.98390	1,874,460	8.22	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			6,998.41000	6.99841	7,186,160	9.78	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			348.34000	0.34834	320,510	9.78	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			1,177.84000	1.17784	1,252,390	8.00	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			3,014.48000	3.01448	2,873,450	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			1,980.65000	1.98065	2,085,990	8.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,006.24000	2.00624	1,896,000	8.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,029.96000	2.02996	2,136,910	8.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,961.50000	1.96150	1,852,870	8.22	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			2,285.75000	2.28575	2,400,700	8.29	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,748.91000	1.74891	1,648,280	8.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			3,934.20000	3.93420	3,786,390	7.83	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Put			3,003.36000	3.00336	2,877,370	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			354.82000	0.35482	381,420	7.63	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			7,177.22000	7.17722	6,985,500	7.63	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			638.32000	0.63832	681,490	7.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			5,536.17000	5.53617	5,361,020	7.59	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			1,244.26000	1.24426	1,314,770	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			2,952.38000	2.95238	2,827,720	8.04	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			1,486.23000	1.48623	1,565,900	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,517.21000	3.51721	3,378,560	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			1,754.91000	1.75491	1,843,900	7.99	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			3,132.90000	3.13290	3,003,570	7.99	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			1,857.15000	1.85715	1,949,480	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			1,877.99000	1.87799	1,970,980	8.03	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			2,977.94000	2.97794	2,852,610	8.03	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			1,898.67000	1.89867	1,992,330	8.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,140.64000	3.14064	3,259,970	8.05	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,514.52000	2.51452	2,412,270	8.05	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,250.54000	1.25054	1,316,400	7.52	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put			4,902.77000	4.90277	4,747,050	7.52	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			7,781.63000	7.78163	7,960,670	9.47	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			857.61000	0.85761	815,070	9.47	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.00	Call			1,971.17000	1.97117	2,060,740	7.76	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			3,700.36000	3.70036	3,568,350	7.76	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			3,115.18000	3.11518	3,233,970	8.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,532.78000	2.53278	2,429,990	8.04	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			3,165.84000	3.16584	3,285,710	8.06	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,496.03000	2.49603	2,394,320	8.06	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,474.31000	5.47431	5,631,240	8.76	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,396.28000	1.39628	1,331,630	8.76	0.00	0	10
Total R2030 Option												0.00	0	6,60
Total For R2030												0.00	0	123,22
R2032	On	04/08/2022	Bond Future			10.31008	90.55497	10.34835	90.34431		9.41	0.00	0	80,00
R2032	On	03/11/2022	Bond Future			10.47936	87.74302	10.51912	87.53012		9.47	0.00	0	87,90
R2032	On	02/02/2023	Bond Future			10.62822	89.22987	10.66956	89.01420		9.07	0.00	0	
R2032	On	04/05/2023	Bond Future			10.76692	86.68335	10.80997	86.46442		9.18	0.00	0	
Total R2032 Future												0.00	0	167,90
R2032	On	04/08/2022	Bond Future	8.97	Call			10.65000	0.01065	12,200	8.26	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,041.87000	8.04187	7,832,760	8.26	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			79.68000	0.07968	89,560	8.34	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			5,504.52000	5.50452	5,303,740	8.34	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			291.60000	0.29160	320,930	8.75	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			1,929.78000	1.92978	1,799,590	9.36	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Put			1,140.89000	1.14089	1,047,160	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			381.69000	0.38169	418,020	8.86	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			3,465.56000	3.46556	3,291,230	8.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			883.76000	0.88376	952,220	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Put			2,262.90000	2.26290	2,120,700	9.25	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,109.42000	1.10942	1,189,890	9.36	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			59.87000	0.05987	51,130	11.58	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,133.64000	1.13364	1,215,330	9.37	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			1,898.38000	1.89838	1,769,410	9.37	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,158.33000	1.15833	1,241,240	9.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			1,867.50000	1.86750	1,739,750	9.38	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			1,969.04000	1.96904	2,085,970	9.67	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.72	Put			3,837.37000	3.83737	3,656,040	8.75	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			3,922.51000	3.92251	4,087,260	10.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			436.92000	0.43692	391,010	10.44	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			6,651.25000	6.65125	6,846,140	11.25	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			119.03000	0.11903	103,260	11.25	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,011.34000	8.01134	8,213,260	11.58	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.36	Call			239.68000	0.23968	259,950	8.41	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			6,740.89000	6.74089	6,548,260	8.41	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			299.13000	0.29913	323,660	8.40	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			6,214.66000	6.21466	6,026,290	8.40	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,209.38000	1.20938	1,279,350	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,433.58000	3.43358	3,290,650	9.11	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			1,313.88000	1.31388	1,387,960	9.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,262.24000	3.26224	3,123,420	9.17	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Call			213.81000	0.21381	232,170	8.42	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			7,009.69000	7.00969	6,815,150	8.42	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,118.96000	2.11896	2,220,480	9.46	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,274.82000	2.27482	2,163,440	9.46	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			2,316.24000	2.31624	2,423,500	9.52	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,098.07000	2.09807	1,992,430	9.52	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			856.46000	0.85646	911,280	8.90	0.00	0	7
R2032	On	03/11/2022	Bond Future	9.92	Put			4,139.29000	4.13929	3,981,210	8.90	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,644.24000	2.64424	2,760,350	9.62	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,842.61000	1.84261	1,745,820	9.62	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,929.98000	5.92998	6,099,960	10.78	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			644.26000	0.64426	601,340	10.78	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Call			1,423.52000	1.42352	1,501,740	9.22	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Put			3,097.16000	3.09716	2,962,480	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			9,124.49000	9.12449	9,317,550	11.83	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			261.47000	0.26147	241,630	11.83	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			2,613.52000	2.61352	2,728,830	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			1,864.71000	1.86471	1,767,120	9.61	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put			7,046.82000	7.04682	6,863,050	8.24	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,216.01000	4.21601	4,073,320	8.83	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,629.96000	1.62996	1,706,940	8.88	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			4,014.09000	4.01409	3,875,400	8.88	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			369.60000	0.36960	394,930	8.23	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			7,851.87000	7.85187	7,661,530	8.23	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			488.30000	0.48830	520,200	8.24	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.39	Put			3,475.87000	3.47587	3,348,600	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			2,026.75000	2.02675	2,115,820	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,445.97000	3.44597	3,319,370	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,070.03000	1.07003	1,127,420	8.63	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			5,093.69000	5.09369	4,935,410	8.63	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,507.13000	1.50713	1,580,110	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			2,710.44000	2.71044	2,601,890	9.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	11.69	Call		6.185.85000	6.18585	6,347,760	10.33	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		1,081.49000	1.08149	1,027,730	10.33	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		1,980.22000	1.98022	2,067,950	8.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,505.96000	3.50596	3,378,020	8.99	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,003.41000	2.00341	2,091,810	9.00	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		946.92000	0.94692	898,820	10.52	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call		10,378.79000	10.37879	10,571,600	11.36	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		391.22000	0.39122	368,360	11.36	0.00	0	75
R2032	On	02/02/2023	Bond Future	10.50	Call		2,267.77000	2.26777	2,363,570	9.07	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,156.91000	3.15691	3,037,040	9.07	0.00	0	45
R2032	On	02/02/2023	Bond Future	10.67	Call		2,712.73000	2.71273	2,819,850	9.19	0.00	0	75
R2032	On	02/02/2023	Bond Future	11.84	Call		6,767.34000	6.76734	6,934,910	10.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		3,243.35000	3.24335	3,356,870	9.26	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		2,939.29000	2.93929	2,833,880	9.26	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		3,270.55000	3.27055	3,384,640	9.26	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		2,915.98000	2.91598	2,811,140	9.26	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		3,297.87000	3.29787	3,412,520	9.27	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		2,892.83000	2.89283	2,788,550	9.27	0.00	0	
Total R2032 Option											0.00	0	22,46
Total For R2032											0.00	0	190,46
R2035	On	04/08/2022	Bond Future			10.71451	91.38034	10.75263	91.14449	10.55	0.00	0	129,15
R2035	On	03/11/2022	Bond Future			10.87869	88.24533	10.91819	88.00683	10.65	0.00	0	3,02
R2035	On	02/02/2023	Bond Future			11.02770	89.73967	11.06866	89.49807	10.25	0.00	0	
R2035	On	04/05/2023	Bond Future			11.16004	86.86320	11.20253	86.61780	10.37	0.00	0	
Total R2035 Future											0.00	0	132,17
R2035	On	04/08/2022	Bond Future	9.53	Call		23.95000	0.02395	27,300	9.15	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		8,062.16000	8.06216	7,829,660	9.15	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		96.10000	0.09610	108,080	9.18	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		6,000.49000	6.00049	5,776,620	9.18	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,047.56000	1.04756	1,127,650	10.29	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put		1,748.15000	1.74815	1,619,860	10.53	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		90.57000	0.09057	77,930	12.75	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		1,338.73000	1.33873	1,433,850	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,038.21000	2.03821	1,897,480	10.42	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		1,576.94000	1.57694	1,683,130	10.51	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,778.77000	1.77877	1,649,110	10.51	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,608.25000	1.60825	1,715,810	10.53	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		2,437.91000	2.43791	2,282,150	10.29	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,639.88000	1.63988	1,748,830	10.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put			1,717.92000	1.71792	1,591,020	10.54	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,117.18000	3.11718	3,275,820	11.07	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			830.53000	0.83053	753,320	11.07	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			8,304.04000	8.30404	8,527,250	12.75	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,548.33000	1.54833	1,632,990	10.47	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,683.23000	3.68323	3,529,390	10.47	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.13	Call			3,249.21000	3.24921	3,384,350	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,986.14000	1.98614	1,882,780	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			306.14000	0.30614	331,480	9.42	0.00	0	5
R2035	On	03/11/2022	Bond Future	9.82	Put			7,299.58000	7.29958	7,086,420	9.42	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.30	Call			965.66000	0.96566	1,026,330	10.14	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Put			4,807.75000	4.80775	4,629,920	10.14	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			10,087.55000	10.08755	10,301,570	13.58	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			339.26000	0.33926	314,780	13.58	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.99	Call			2,756.08000	2.75608	2,879,130	10.90	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,324.89000	2.32489	2,209,440	10.90	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.05	Call			2,962.47000	2.96247	3,090,790	10.98	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	11.05	Put			2,173.35000	2.17335	2,063,170	10.98	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			3,285.71000	3.28571	3,421,690	11.11	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,963.66000	1.96366	1,861,140	11.11	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,322.61000	3.32261	3,459,420	11.13	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,941.63000	1.94163	1,839,940	11.13	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Put			5,845.89000	5.84589	5,666,820	9.57	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,925.86000	1.92586	2,015,320	9.96	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,380.17000	4.38017	4,228,030	9.96	0.00	0	5
R2035	On	02/02/2023	Bond Future	10.87	Put			3,655.94000	3.65594	3,519,800	10.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,502.83000	2.50283	2,609,050	10.15	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,623.70000	3.62370	3,488,320	10.15	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			485.47000	0.48547	517,850	9.20	0.00	0	5
R2035	On	02/02/2023	Bond Future	9.81	Put			8,371.45000	8.37145	8,162,230	9.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,146.55000	1.14655	1,209,080	9.57	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	11.06	Put			3,080.65000	3.08065	2,958,780	10.30	0.00	0	5
R2035	On	02/02/2023	Bond Future	13.22	Call			11,860.54000	11.86054	12,077,570	12.86	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			424.30000	0.42430	399,730	12.86	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	10.86	Call			2,447.50000	2.44750	2,552,200	10.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,688.41000	3.68841	3,551,510	10.14	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			2,475.08000	2.47508	2,580,540	10.15	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,999.06000	2.99906	3,118,040	10.29	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	11.05	Put			3,109.01000	3.10901	2,986,390	10.29	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,029.65000	3.02965	3,149,380	10.30	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.21	Call			3,540.81000	3.54081	3,665,200	10.51	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			3,497.77000	3.49777	3,376,760	10.51	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			3,570.95000	3.57095	3,695,970	10.52	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			3,470.34000	3.47034	3,349,960	10.52	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call			3,510.79000	3.51079	3,634,540	10.51	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			3,525.37000	3.52537	3,403,720	10.51	0.00	0	
Total R2035 Option												0.00	0	10,95
Total For R2035												0.00	0	143,16
R2037	On	04/08/2022	Bond Future			10.91475	82.85354	10.94257	82.67979		11.79	0.00	0	126,44
R2037	On	03/11/2022	Bond Future			11.06949	84.08048	11.09823	83.90494		11.35	0.00	0	
R2037	On	02/02/2023	Bond Future			11.20979	81.24806	11.23950	81.07041		11.52	0.00	0	
R2037	On	04/05/2023	Bond Future			11.34313	82.71791	11.37387	82.53770		11.12	0.00	0	
Total R2037 Future												0.00	0	126,44
R2037	On	04/08/2022	Bond Future	10.10	Call			154.02000	0.15402	165,240	10.70	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put			5,664.35000	5.66435	5,501,820	10.70	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1,574.30000	1.57430	1,646,710	11.98	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			1,903.08000	1.90308	1,801,740	11.98	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,605.30000	1.60530	1,678,700	11.99	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put			1,088.08000	1.08808	1,017,170	12.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,640.86000	3.64086	3,760,690	12.96	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			741.48000	0.74148	687,560	12.96	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			1,871.39000	1.87139	1,771,040	11.99	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,204.27000	6.20427	6,354,000	13.94	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			260.61000	0.26061	236,590	13.94	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call			1,636.49000	1.63649	1,710,880	12.01	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			1,839.96000	1.83996	1,740,600	12.01	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call			2,731.08000	2.73108	2,833,920	12.53	0.00	0	1,04
R2037	On	03/11/2022	Bond Future	11.30	Call			3,236.74000	3.23674	3,333,320	11.71	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,019.87000	2.01987	1,940,910	11.71	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,273.43000	3.27343	3,370,630	11.72	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			1,996.95000	1.99695	1,918,610	11.72	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,310.50000	3.31050	3,408,320	11.74	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			1,974.48000	1.97448	1,896,760	11.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,733.51000	3.73351	3,632,410	11.57	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,534.46000	2.53446	2,609,920	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			3,799.45000	3.79945	3,697,260	11.55	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			2,562.41000	2.56241	2,638,420	11.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			3,766.36000	3.76636	3,664,720	11.56	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,590.53000	2.59053	2,667,080	11.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/05/2023	Bond Future	11.32	Call		3,415.64000	3.41564	3,502,610	11.17	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,731.85000	3.73185	3,638,610	11.17	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,356.42000	3.35642	3,442,450	11.16	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		3,790.49000	3.79049	3,696,310	11.16	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,386.13000	3.38613	3,472,630	11.17	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		3,761.24000	3.76124	3,667,530	11.17	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	128,65
R2040	On	04/08/2022	Bond Future			11.04615	84.54507	11.06876	84.39339	12.52	0.00	0	120,05
R2040	On	03/11/2022	Bond Future			11.19698	85.79709	11.22030	85.64403	12.06	0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.33406	82.74358	11.35815	82.58872	12.25	0.00	0	
R2040	On	04/05/2023	Bond Future			11.46411	84.24084	11.48900	84.08385	11.82	0.00	0	
Total R2040 Future											0.00	0	124,01
R2040	On	04/08/2022	Bond Future	9.70	Call		13.59000	0.01359	14,360	10.90	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,021.79000	10.02179	9,870,880	10.90	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		814.58000	0.81458	849,290	12.06	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,342.84000	3.34284	3,225,870	12.06	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,727.70000	1.72770	1,789,510	12.56	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		196.54000	0.19654	179,650	14.87	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		1,987.99000	1.98799	1,898,120	12.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,761.51000	1.76151	1,824,180	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,954.52000	1.95452	1,865,510	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,795.51000	1.79551	1,859,050	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,921.33000	1.92133	1,833,190	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,501.81000	7.50181	7,636,600	14.87	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,418.36000	3.41836	3,498,770	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,317.73000	2.31773	2,245,080	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		8,549.12000	8.54912	8,673,770	14.65	0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		671.77000	0.67177	643,360	14.65	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		1,302.81000	1.30281	1,344,300	11.69	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		4,824.75000	4.82475	4,713,180	11.69	0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		2,724.61000	2.72461	2,794,460	12.29	0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		2,857.82000	2.85782	2,774,610	12.29	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,456.98000	3.45698	3,537,940	12.59	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,292.21000	2.29221	2,220,110	12.59	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,495.79000	3.49579	3,577,290	12.61	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,266.95000	2.26695	2,195,390	12.61	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,218.25000	4.21825	4,126,070	12.12	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,630.56000	2.63056	2,693,730	12.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	02/02/2023	Bond Future	11.12	Put		4,181.65000	4.18165	4,089,960	12.13		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,571.95000	2.57195	2,634,160	12.11		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,255.37000	4.25537	4,162,720	12.11		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,601.04000	2.60104	2,663,720	12.12		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,683.74000	3.68374	3,757,900	11.96		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,120.09000	4.12009	4,037,260	11.96		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,715.56000	3.71556	3,790,120	11.97		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,088.45000	4.08845	4,006,020	11.97		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,652.04000	3.65204	3,725,790	11.96		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,151.94000	4.15194	4,068,700	11.96		0.00	0	
Total R2040 Option												0.00	0	4,68
Total For R2040												0.00	0	128,65
R2044	On	04/08/2022	Bond Future			11.05872	81.42445	11.08637	81.23494		13.32	0.00	0	76,65
R2044	On	03/11/2022	Bond Future			11.20102	82.63028	11.22956	82.43881		12.84	0.00	0	
R2044	On	02/02/2023	Bond Future			11.33005	79.64834	11.35954	79.45441		13.07	0.00	0	
R2044	On	04/05/2023	Bond Future			11.45205	81.08971	11.48253	80.89288		12.63	0.00	0	
Total R2044 Future												0.00	0	76,65
R2044	On	04/08/2022	Bond Future	11.08	Call		1,886.70000	1.88670	1,970,790	13.45		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,930.29000	1.93029	1,824,870	13.45		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,922.32000	1.92232	2,007,490	13.46		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,897.49000	1.89749	1,793,150	13.46		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,958.14000	1.95814	2,044,390	13.48		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,864.99000	1.86499	1,761,730	13.48		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,545.56000	3.54556	3,649,160	13.43		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,352.42000	2.35242	2,264,550	13.43		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,467.15000	3.46715	3,569,410	13.39		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,404.80000	2.40480	2,315,590	13.39		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,506.27000	3.50627	3,609,200	13.41		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,378.48000	2.37848	2,289,940	13.41		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,185.69000	4.18569	4,074,500	12.97		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,821.22000	2.82122	2,904,560	12.98		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,148.90000	4.14890	4,038,310	12.98		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,759.69000	2.75969	2,841,830	12.96		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,222.48000	4.22248	4,110,690	12.96		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,790.50000	2.79050	2,873,240	12.97		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,804.25000	3.80425	3,899,290	12.77		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		4,208.93000	4.20893	4,107,140	12.77		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		3,836.66000	3.83666	3,932,220	12.78		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		4,176.39000	4.17639	4,075,120	12.78		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/05/2023	Bond Future	11.41	Call			3,771.95000	3.77195	3,866,490	12.77	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,241.67000	4.24167	4,139,380	12.77	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	76,65
R2048	On	04/08/2022	Bond Future			10.97894	84.88379	11.01156	84.65251		13.13	0.00	0	200,68
R2048	On	03/11/2022	Bond Future			11.11837	81.71597	11.15210	81.48204		13.33	0.00	0	
R2048	On	02/02/2023	Bond Future			11.24471	83.10003	11.27960	82.86290		12.87	0.00	0	
R2048	On	04/05/2023	Bond Future			11.35626	80.16733	11.39231	79.92655		13.12	0.00	0	
Total R2048 Future												0.00	0	200,68
R2048	On	04/08/2022	Bond Future	9.70	Call			16.84000	0.01684	18,710	11.43	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			10,305.84000	10.30584	10,076,430	11.43	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			175.26000	0.17526	191,660	11.63	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			6,289.98000	6.28998	6,075,100	11.63	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			387.11000	0.38711	418,920	12.02	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,053.64000	2.05364	1,924,690	13.10	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			1,865.71000	1.86571	1,969,370	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,018.45000	2.01845	1,890,830	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			4,922.48000	4.92248	4,723,010	12.02	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			1,901.89000	1.90189	2,006,890	13.13	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			1,983.72000	1.98372	1,857,440	13.13	0.00	0	!
R2048	On	04/08/2022	Bond Future	10.90	Call			1,556.89000	1.55689	1,648,460	12.98	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,352.67000	2.35267	2,212,960	12.98	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			1,829.89000	1.82989	1,932,220	13.10	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			3,480.40000	3.48040	3,606,710	13.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,468.57000	2.46857	2,360,950	13.74	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			3,520.60000	3.52060	3,647,740	13.76	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,441.17000	2.44117	2,334,380	13.76	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			3,560.98000	3.56098	3,688,950	13.78	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,414.05000	2.41405	2,308,090	13.78	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,243.08000	4.24308	4,109,120	12.69	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,805.85000	2.80585	2,907,530	12.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,319.30000	4.31930	4,183,850	12.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			2,837.75000	2.83775	2,940,180	12.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			4,281.18000	4.28118	4,146,480	12.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			2,869.55000	2.86955	2,972,720	12.69	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			3,947.25000	3.94725	4,066,310	13.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			4,229.97000	4.22997	4,108,250	13.21	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			3,879.80000	3.87980	3,997,590	13.19	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,296.79000	4.29679	4,173,800	13.19	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future	11.34	Call			3,913.46000	3.91346	4,031,880	13.20	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,263.27000	4.26327	4,140,910	13.20	0.00	0	
Total R2048 Option												0.00	0	3,45
Total For R2048												0.00	0	204,13
R209	On	04/08/2022	Bond Future			10.75072	70.40904	10.77309	70.28813		11.89	0.00	0	27,94
R209	On	03/11/2022	Bond Future			10.89747	68.30553	10.92053	68.18344		11.99	0.00	0	4,13
R209	On	02/02/2023	Bond Future			11.02701	69.46287	11.05077	69.33938		11.58	0.00	0	
R209	On	04/05/2023	Bond Future			11.14737	67.56721	11.17189	67.44199		11.69	0.00	0	
Total R209 Future												0.00	0	32,07
R209	On	04/08/2022	Bond Future	10.57	Call			954.15000	0.95415	992,030	11.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,063.00000	2.06300	1,979,970	11.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			976.26000	0.97626	1,014,820	11.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,029.92000	2.02992	1,947,570	11.66	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			998.79000	0.99879	1,038,020	11.67	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			1,997.33000	1.99733	1,915,650	11.67	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			426.14000	0.42614	443,030	10.91	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			5,549.45000	5.54945	5,444,250	10.91	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			2,456.25000	2.45625	2,517,080	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,985.46000	1.98546	1,924,200	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			57.38000	0.05738	60,240	10.58	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			9,760.47000	9.76047	9,641,240	10.58	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			113.72000	0.11372	119,130	10.52	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,247.30000	8.24730	8,130,620	10.52	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			4,103.69000	4.10369	4,184,510	13.16	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,134.70000	1.13470	1,093,430	13.16	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			1,201.18000	1.20118	1,238,350	11.71	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,477.13000	3.47713	3,392,210	11.71	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			2,426.36000	2.42636	2,486,740	12.28	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,007.96000	2.00796	1,946,250	12.28	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			2,486.29000	2.48629	2,547,580	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			1,963.17000	1.96317	1,902,370	12.31	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,516.50000	2.51650	2,578,240	12.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,941.10000	1.94110	1,880,750	12.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,385.12000	3.38512	3,310,830	11.39	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			2,035.72000	2.03572	2,085,310	11.40	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,355.21000	3.35521	3,281,310	11.40	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			1,988.74000	1.98874	2,037,550	11.38	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,415.02000	3.41502	3,340,340	11.38	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			2,012.27000	2.01227	2,061,470	11.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R209	On	04/05/2023	Bond Future	11.10	Call			2,896.03000	2.89603	2,955,030	11.77		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,264.10000	3.26410	3,197,880	11.77		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			2,921.72000	2.92172	2,981,050	11.78		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,238.43000	3.23843	3,172,540	11.78		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			2,870.44000	2.87044	2,929,100	11.76		0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,289.94000	3.28994	3,223,380	11.76		0.00	0	
Total R209 Option													0.00	0	28,50
Total For R209													0.00	0	60,57
R210	On	04/08/2022	Bond Future			224.59821	224.59821	224.98149	224.98149				0.00	0	1,02
R210	On	03/11/2022	Bond Future			225.00970	225.00970	225.40085	225.40085				0.00	0	
R210	On	02/02/2023	Bond Future			228.86681	228.86681	229.26668	229.26668				0.00	0	
R210	On	04/05/2023	Bond Future			229.98525	229.98525	230.39413	230.39413				0.00	0	
Total R210 Future													0.00	0	1,02
Total For R210													0.00	0	1,02
R213	On	04/08/2022	Bond Future			10.16562	85.28123	10.19875	85.11710		9.17		0.00	0	27,15
R213	On	03/11/2022	Bond Future			10.33686	83.00375	10.37129	82.83795		9.19		0.00	0	
R213	On	02/02/2023	Bond Future			10.49057	84.40879	10.52640	84.24102		8.75		0.00	0	
R213	On	04/05/2023	Bond Future			10.62671	82.38507	10.66403	82.21487		8.86		0.00	0	
Total R213 Future													0.00	0	27,15
R213	On	04/08/2022	Bond Future	9.88	Call			676.58000	0.67658	722,290	8.83		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,273.31000	2.27331	2,154,890	8.83		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			693.84000	0.69384	740,420	8.84		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,239.87000	2.23987	2,122,320	8.84		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			711.37000	0.71137	758,830	8.85		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,206.75000	2.20675	2,090,080	8.85		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			942.13000	0.94213	989,050	8.88		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,549.10000	3.54910	3,430,220	8.88		0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			2,033.70000	2.03370	2,113,290	9.28		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,039.91000	2.03991	1,953,700	9.28		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			213.07000	0.21307	227,540	8.37		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			6,471.74000	6.47174	6,320,410	8.37		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			242.15000	0.24215	258,340	8.36		0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			6,184.55000	6.18455	6,034,940	8.36		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,109.78000	2.10978	2,191,230	9.30		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			1,971.86000	1.97186	1,887,510	9.30		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			1,184.96000	1.18496	1,240,260	8.99		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,094.78000	3.09478	2,984,280	8.99		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,609.33000	1.60933	1,677,660	9.15		0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,487.17000	2.48717	2,389,700	9.15		0.00	0	47

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/11/2022	Bond Future	10.38	Call		2,058.97000	2.05897	2,139,180	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,017.10000	2.01710	1,931,510	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,084.18000	2.08418	2,165,010	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		1,994.27000	1.99427	1,909,300	9.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,236.06000	3.23606	3,134,340	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,867.32000	2.86732	2,772,850	8.66	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		364.04000	0.36404	384,310	8.04	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,086.46000	7.08646	6,938,960	8.04	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,355.46000	1.35546	1,411,230	8.43	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,816.72000	3.81672	3,704,720	8.43	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,739.14000	1.73914	1,805,190	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		542.03000	0.54203	516,020	10.56	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,759.72000	1.75972	1,826,290	8.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,208.79000	3.20879	3,107,590	8.58	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,780.71000	1.78071	1,847,800	8.59	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,181.97000	3.18197	3,081,290	8.59	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,037.05000	2.03705	2,110,350	8.66	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,218.15000	2.21815	2,295,590	8.71	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		2,670.54000	2.67054	2,580,210	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,908.81000	7.90881	8,050,570	10.56	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		3,007.20000	3.00720	3,094,730	9.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		2,707.44000	2.70744	2,624,770	9.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		3,031.77000	3.03177	3,119,740	9.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		2,686.70000	2.68670	2,604,470	9.00	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		3,056.46000	3.05646	3,144,850	9.01	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		2,666.10000	2.66610	2,584,290	9.01	0.00	0	
Total R213 Option											0.00	0	5,26
Total For R213											0.00	0	32,43
R214	On	04/08/2022	Bond Future			11.03108	67.39496	11.04825	67.29894	13.08	71,977,817.28	1,068	13,18
R214	On	03/11/2022	Bond Future			11.17336	65.10582	11.19102	65.00902	13.25	0.00	0	
R214	On	02/02/2023	Bond Future			11.30244	66.20836	11.32062	66.11053	12.80	0.00	0	
R214	On	04/05/2023	Bond Future			11.41684	64.11031	11.43555	64.01121	13.00	0.00	0	
Total R214 Future											71,977,817.28	1,068	13,18
R214	On	04/08/2022	Bond Future	10.97	Call		1,327.78000	1.32778	1,362,020	13.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,767.21000	1.76721	1,705,430	13.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,354.60000	1.35460	1,389,380	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,737.62000	1.73762	1,676,380	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,381.83000	1.38183	1,417,150	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,708.50000	1.70850	1,647,800	13.07	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 Intere
R214	On	03/11/2022	Bond Future	11.36	Call		2,839.57000	2.83957	2,888,760	13.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,924.78000	1.92478	1,877,170	13.77	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,775.59000	2.77559	2,824,100	13.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,968.00000	1.96800	1,919,710	13.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,807.51000	2.80751	2,856,350	13.75	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,946.29000	1.94629	1,898,330	13.75	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,500.05000	3.50005	3,440,680	12.63	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,210.67000	2.21067	2,249,430	12.64	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,469.32000	3.46932	3,410,250	12.64	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,161.36000	2.16136	2,199,520	12.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,530.99000	3.53099	3,471,320	12.62	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,185.94000	2.18594	2,224,400	12.63	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,079.90000	3.07990	3,125,780	13.11	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,428.14000	3.42814	3,374,920	13.11	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,106.61000	3.10661	3,152,740	13.12	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,401.53000	3.40153	3,348,560	13.12	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,053.31000	3.05331	3,098,930	13.10	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,454.94000	3.45494	3,401,460	13.10	0.00	0	
Total R214 Option											0.00	0	
Total For R214											71,977,817.28	1,068	13,18
Total for Bond											156,051,341.78	1,763	1,300,60
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			833.65900	833.65900	831.99400	831.99400				0.00	0	1,1
GOVI On 03/11/2022 GOVI			846.10100	846.10100	844.41900	844.41900				0.00	0	
GOVI On 02/02/2023 GOVI			860.39300	860.39300	858.69000	858.69000				0.00	0	
GOVI On 04/05/2023 GOVI			875.86500	875.86500	874.13700	874.13700				0.00	0	
Total GOVI Future										0.00	0	1,11
GOVI On 04/08/2022 GOVI	819.26	Call			127,340.00000	12.73400	143,990,000			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			127,240.00000	12.72400	143,890,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			127,140.00000	12.71400	143,790,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			239,890.00000	23.98900	256,710,000			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			240,090.00000	24.00900	256,910,000			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			239,990.00000	23.99900	256,810,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	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	02/02/2023	GOVI	850.84	Call			78,500.00000	7.85000	95,530,000		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			78,700.00000	7.87000	95,730,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			78,600.00000	7.86000	95,630,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			212,670.00000	21.26700	229,950,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			212,570.00000	21.25700	229,850,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			212,770.00000	21.27700	230,050,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,11
Total for GOVI												0.00	0	1,11
AL37	On	04/08/2022	Index Future			829.95600	829.95600	829.16800	829.16800			0.00	0	
AL37	On	03/11/2022	Index Future			842.34300	842.34300	841.55100	841.55100			0.00	0	
AL37	On	02/02/2023	Index Future			856.57100	856.57100	855.77400	855.77400			0.00	0	
AL37	On	04/05/2023	Index Future			871.97500	871.97500	871.16900	871.16900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			951.82100	951.82100	949.73300	949.73300			0.00	0	
AL7T	On	03/11/2022	Index Future			966.02700	966.02700	963.91600	963.91600			0.00	0	
AL7T	On	02/02/2023	Index Future			982.34500	982.34500	980.20700	980.20700			0.00	0	
AL7T	On	04/05/2023	Index Future			1,000.01000	1,000.01000	997.84000	997.84000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			845.06100	845.06100	843.42300	843.42300			0.00	0	13
ALBI	On	03/11/2022	Index Future			857.67300	857.67300	856.01900	856.01900			0.00	0	
ALBI	On	02/02/2023	Index Future			872.16100	872.16100	870.48600	870.48600			0.00	0	
ALBI	On	04/05/2023	Index Future			887.84500	887.84500	886.14500	886.14500			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			322.95500	322.95500	324.39900	324.39900			0.00	0	77
IGOV	On	03/11/2022	Index Future			327.85400	327.85400	329.32300	329.32300			0.00	0	
IGOV	On	02/02/2023	Index Future			333.46900	333.46900	334.96600	334.96600			0.00	0	
IGOV	On	04/05/2023	Index Future			339.54200	339.54200	341.06800	341.06800			0.00	0	
Total IGOV Future												0.00	0	77
Total For IGOV												0.00	0	77

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total for Index										0.00	0	90
JIBAR f On 15/06/2022 Jibar Future			4.95500	95.04500	4.95500	95.04500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.03500	94.96500	5.04500	94.95500				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.38000	94.62000	5.40000	94.60000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.48500	94.51500	5.50500	94.49500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			5.81000	94.19000	5.82000	94.18000				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			5.89000	94.11000	5.91000	94.09000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.20000	93.80000	6.21000	93.79000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.61500	93.38500	6.66500	93.33500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.97000	93.03000	7.03000	92.97000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.14000	92.86000	7.19000	92.81000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.27500	92.72500	7.31500	92.68500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.37500	92.62500	7.42500	92.57500				0.00	0	
Total Jibar Future										0.00	0	31
Total For JIBAR FUTURE										0.00	0	31
Total for Jibar										0.00	0	31
Total for Derivatives :										156,051,341.78	1,763	1,302,90
ABCPI3 On 07/12/2023 Spot Bond			2.18300	318.76176	2.18300	318.68152				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.21758				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.24807				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.04087	9.65000	104.01394				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.29000	93.00843	11.29000	92.98037				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.98115				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026 Spot Bond					0.00000	101.25831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.42674				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1 On 26/09/2023 Spot Bond					0.00000	101.97027				0.00	0	17,000,000,00
Total ABFN18 SPOT										0.00	0	17,000,000,00
Total For ABFN18										0.00	0	17,000,000,00
ABFN2 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.57289				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2 On 25/05/2027 Spot Bond					0.00000	102.21682				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2 On 17/10/2024 Spot Bond					0.00000	101.59888				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2 On 17/10/2029 Spot Bond					0.00000	103.97941				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.70627				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.61509				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.46237				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.48134				0.00	0	2,500,000,00
Total ABFN32 SPOT										0.00	0	2,500,000,00
Total For ABFN32										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.57935				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.60301				0.00	0	9,700,000.00
Total ABFN35 SPOT										0.00	0	9,700,000.00
Total For ABFN35										0.00	0	9,700,000.00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.15817				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.50380				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.22551				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.32099				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.44164				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.80308				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.65395				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.67180				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.68460				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.03360				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.23243				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.11288				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.07914				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.45635				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.00297				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.80522				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.15679				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.16406				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.17016				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.64079				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.48437				0.00	0	100,000,00
Total ABJ02 SPOT										0.00	0	100,000,00
Total For ABJ02										0.00	0	100,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.73995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.14084				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.21020				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.59000	6.59000	6.59000	151.67640			922,600,000,000.00	140,000,000	70,000,00	
Total ABKI04 SPOT									922,600,000,000.00	140,000,000	70,000,00	
Total For ABKI04									922,600,000,000.00	140,000,000	70,000,00	
ABKI04 On 13/03/2024 Spot Bond			100.00000	38.81859	100.00000	38.72570			0.00	0		
Total ABKI04/I2025 SPOT									0.00	0		
Total For ABKI04/I2025									0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.34000	2.34000	2.34000	160.89934			0.00	0		
Total ABN61 SPOT									0.00	0		
Total For ABN61									0.00	0		
ABN62 On 31/03/2028 Spot Bond			3.35600	3.35600	3.35600	213.66853			0.00	0		
Total ABN62 SPOT									0.00	0		
Total For ABN62									0.00	0		
ABN63 On 07/12/2033 Spot Bond			4.31000	4.31000	4.31000	237.32174			0.00	0		
Total ABN63 SPOT									0.00	0		
Total For ABN63									0.00	0		
ABN67 On 28/02/2023 Spot Bond			7.31000	7.31000	7.31000	102.23565			0.00	0		
Total ABN67 SPOT									0.00	0		
Total For ABN67									0.00	0		
ABN79 On 21/12/2026 Spot Bond			8.23000	8.23000	8.23000	113.11749			0.00	0		
Total ABN79 SPOT									0.00	0		
Total For ABN79									0.00	0		
ABS15 On 11/11/2022 Spot Bond			5.84000	102.21669	5.84000	102.20075			1,118,944,000,000.00	191,600,000	48,900,00	
Total ABS15 SPOT									1,118,944,000,000.00	191,600,000	48,900,00	
Total For ABS15									1,118,944,000,000.00	191,600,000	48,900,00	
ABS16 On 11/11/2025 Spot Bond			7.92000	107.91580	7.92000	107.89303			0.00	0		
Total ABS16 SPOT									0.00	0		
Total For ABS16									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS17 On 11/11/2027 Spot Bond			8.64000	109.11511	8.64000	109.09003				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.28000	106.21041	6.28000	106.19256				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.68500	102.34145	8.68500	102.31781				0.00	0	373,000,00
Total ABS7 SPOT										0.00	0	373,000,00
Total For ABS7										0.00	0	373,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.38502	100.00000	13.35556				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.29300	322.94547	1.29300	322.87203			465,480,000,000.00		360,000,000	90,000,00
Total ABSI2 SPOT									465,480,000,000.00		360,000,000	90,000,00
Total For ABSI2									465,480,000,000.00		360,000,000	90,000,00
ABX01 On 10/07/2024 Spot Bond			11.10500	11.10500	11.10500	103.91031				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.30371				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.26552				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.11220				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.26202				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.26202				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.29453				0.00	0	
Total ACL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.29453			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.40831			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.13908			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.20089			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.81965			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.21326			0.00	0	
Total AECI03 SPOT									0.00	0	
Total For AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.43190			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.14457			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.99796			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.06257			0.00	0	787,500,00
Total AGL03 SPOT									0.00	0	787,500,00
Total For AGL03									0.00	0	787,500,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.98595			0.00	182,600,000	46,400,00
Total AGT01 SPOT									0.00	182,600,000	46,400,00
Total For AGT01									0.00	182,600,000	46,400,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.70307			0.00	235,600,000	589,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT02 SPOT										0.00	235,600,000	589,500,000
Total For AGT02										0.00	235,600,000	589,500,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.37357				0.00	0	600,000,000
Total AGT03 SPOT										0.00	0	600,000,000
Total For AGT03										0.00	0	600,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.15029				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.61652				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.63920				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.53000	100.10951	8.53000	100.08641				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.67343				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.78743				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.92970				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.55655				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.14286				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.84500	105.01148	7.84500	104.98916				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A On 21/08/2023 Spot Bond					0.00000	100.13528				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.14936				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.15801				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.67314				0.00	0	220,000,00
Total AHF5D1 SPOT										0.00	0	220,000,00
Total For AHF5D1										0.00	0	220,000,00
AHF6A On 21/08/2022 Spot Bond					0.00000	100.19345				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.54925				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.14927				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.15790				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.21814				0.00	0	350,000,00
Total AHF6D1 SPOT										0.00	0	350,000,00
Total For AHF6D1										0.00	0	350,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.28171				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.36647				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.15359				0.00	0	
Total AHF7B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AHF7B1									0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.15035			0.00	0	
Total AHF7B2 SPOT									0.00	0	
Total For AHF7B2									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.16222			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.15813			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.70953			0.00	0	220,000,00
Total AHF7D1 SPOT									0.00	0	220,000,00
Total For AHF7D1									0.00	0	220,000,00
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.22458			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02: On 30/04/2023 Spot Bond			8.00000	104.18248	8.00000	104.16015			0.00	0	
Total AIR02 SPOT									0.00	0	
Total For AIR02									0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.44700	101.51821	8.44700	101.49538			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05: On 29/05/2030 Spot Bond			12.13000	89.37086	12.13000	89.34226			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.38600	191.99942	5.38600	191.93467		10,772,000,000,000.00	2,000,000,000	500,000,00	
Total AIRL01 SPOT								10,772,000,000,000.00	2,000,000,000	500,000,00	
Total For AIRL01								10,772,000,000,000.00	2,000,000,000	500,000,00	
APF06: On 24/08/2022 Spot Bond					0.00000	100.24689			0.00	0	
Total APF06 SPOT									0.00	0	
Total For APF06									0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	101.15068			0.00	0	
Total APF07 SPOT									0.00	0	
Total For APF07									0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.56881			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.36480				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.46272				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.14858				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.38416				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.66000	251.60400	4.66000	251.52384				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.16000	219.45931	5.16000	219.38649				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.22600	204.08486	4.22600	204.02237				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.39393				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.08580				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.66000	119.60734	4.66000	119.56916				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.10344				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	101.11911				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.26917				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.76376				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.00585				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.39012				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.11008				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.18865				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.20862				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.14892				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.37466				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.13599				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.18942				0.00	0	
Total ASN300 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.20935				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			3.98500	3.98500	3.98500	113.21889				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.82600	4.82600	4.82600	104.38668				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.29585				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.46823				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.31250				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.57417				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.77000	117.99293	4.77000	117.95492				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.20848				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.10337				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.35868				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.16071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.16071				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.01780				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	101.58513				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	101.32337				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	101.86885				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.62160				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.28315				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2023 Spot Bond					0.00000	101.28315				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.72540				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.14920				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.19019				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond					0.00000	101.22953			0.00	0	
Total ASN399 SPOT									0.00	0	
Total For ASN399									0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	101.14155			0.00	0	
Total ASN409 SPOT									0.00	0	
Total For ASN409									0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	101.33260			0.00	0	
Total ASN415 SPOT									0.00	0	
Total For ASN415									0.00	0	
ASN41(On 05/12/2022 Spot Bond					0.00000	99.89566			0.00	0	
Total ASN419 SPOT									0.00	0	
Total For ASN419									0.00	0	
ASN42(On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN420 SPOT									0.00	0	
Total For ASN420									0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.92912			0.00	0	330,000,00
Total ASN421 SPOT									0.00	0	330,000,00
Total For ASN421									0.00	0	330,000,00
ASN44(On 22/06/2023 Spot Bond					0.00000	101.07127			0.00	0	
Total ASN449 SPOT									0.00	0	
Total For ASN449									0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.10360			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	101.42653			0.00	0	
Total ASN453 SPOT									0.00	0	
Total For ASN453									0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.88068			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.72115			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.60521			0.00	0	
Total ASN460 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.61092				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	103.09022				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	102.69007				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.41962				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.49562				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.92802				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.52151				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	105.71796				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	102.62309				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	101.87035				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.15210				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	101.15210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.45848				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.92500	100.66991	9.92500	100.64312			1,210,850,000,000.00	122,000,000	31,000,00	
Total ASN508 SPOT									1,210,850,000,000.00	122,000,000	31,000,00	
Total For ASN508									1,210,850,000,000.00	122,000,000	31,000,00	
ASN50: On 21/12/2026 Spot Bond			9.10500	100.24451	9.10500	100.21998			0.00	0		
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.65500	99.02775	9.65500	99.00209			0.00	0		
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN51: On 21/12/2026 Spot Bond			9.65500	99.02775	9.65500	99.00209			0.00	0		
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN52: On 31/07/2022 Spot Bond			9.10000	103.00909	9.10000	102.98380			0.00	0		
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN52: On 31/07/2024 Spot Bond			11.05000	103.66049	11.05000	103.62970			0.00	0		
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN53: On 31/07/2024 Spot Bond			11.00000	103.64408	11.00000	103.61342			0.00	0		
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	103.47982	10.50000	103.45056			0.00	0		
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN53: On 31/01/2024 Spot Bond			10.50000	103.47982	10.50000	103.45056			0.00	0		
Total ASN538 SPOT									0.00	0		
Total For ASN538									0.00	0		
ASN54: On 02/04/2026 Spot Bond					0.00000	101.03960			0.00	0		
Total ASN540 SPOT									0.00	0		
Total For ASN540									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	100.40509				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.15628				0.00	0	100,000,00
Total ASN542 SPOT										0.00	0	100,000,00
Total For ASN542										0.00	0	100,000,00
ASN54: On 31/07/2023 Spot Bond			10.60000	103.51268	10.60000	103.48315				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.57974	10.47000	103.44079				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.49625	10.55000	103.46686				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.20863				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.59020				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.89032				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.04584				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.10341				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.44706				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.01521				0.00	0	
Total ASN583 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN583										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	103.04870				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.22000	103.05874	9.22000	103.03308				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.76194				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.67242				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.54109				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.55705				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.02131				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.39002				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.49994				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.33180				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.42050				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.22578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond					0.00000	100.11170				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	100.36747				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	101.16274				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 28/02/2024 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.98214				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.31356				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.43928				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	99.87640				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.49461				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.48430				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.85076				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN65: On 31/03/2032 Spot Bond					0.00000	101.22192				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.07359				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.15336				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.00699				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.11374				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.38011				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.43737				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.85857				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.09264				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.20344				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.47148				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.47216				0.00	0	
Total ASN693 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.82839				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46126				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.24646				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.25601				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.12248				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.32185				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.35455				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.16941				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.23852				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.76613				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.83048				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.92174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	101.38836				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond					0.00000	100.66551				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73 On 05/06/2023 Spot Bond					0.00000	99.88444				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73 On 31/07/2026 Spot Bond					0.00000	100.45469				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73 On 28/02/2026 Spot Bond					0.00000	99.99962				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73 On 31/03/2026 Spot Bond					0.00000	101.23374				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	101.19872				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	101.21782				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.18983				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.42783				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	

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 21/12/2026 Spot Bond					0.00000	101.55154				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.46606				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.35884	9.35884	9.35884	108.78854				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.76630				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	102.89342				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	101.27209				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	101.11616				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.49238				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.42405				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.42483				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	101.48354				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.17812				0.00	0	
Total ASN808 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.88225				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.06373				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN81: On 01/07/2022 Spot Bond					0.00000	100.90773				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.92928				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.79301				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.85218				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.95816				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.84497				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.02802				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.02517				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.91074				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.77667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.77667				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.74957				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.68692				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.61902				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.61358				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.61358				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.63654				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.33812				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.44579				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.45050				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.46465				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84 On 29/04/2025 Spot Bond					0.00000	100.56513				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.56079				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.24339				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.23263				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,200,000.00
Total ASN856 SPOT										0.00	0	3,200,000.00
Total For ASN856										0.00	0	3,200,000.00
ASN85 On 19/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.53520				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	99.89644				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.14483				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.92522				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.81500	99.95963	6.81500	99.94133				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.87940				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.74237				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.64720				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.44047				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.52346				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.49684				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.68863				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.67847				0.00	0	330,000,00
Total BAYA88 SPOT										0.00	0	330,000,00
Total For BAYA88										0.00	0	330,000,00
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.48173				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.64897				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.40000				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.44104				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.39958				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.73065				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.02469				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.77239				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.73148				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.90690				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.11522				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.73100				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.66000	8.66000	8.66000	98.48997				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.43391				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.22497				0.00	0	110,000,00
Total BDX31 SPOT										0.00	0	110,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For BDX31										0.00	0	110,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	99.85097				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.19069				0.00	0	120,000,00
Total BDX34 SPOT										0.00	0	120,000,00
Total For BDX34										0.00	0	120,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	101.53666				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.71961				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	80.98474				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.60406				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.91643				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.99000	103.76973	7.99000	103.74748				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.93258				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.97448				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.86576				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.75781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.22942				0.00	0	1,000,000,00
Total BGT01 SPOT										0.00	0	1,000,000,00
Total For BGT01										0.00	0	1,000,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.12518				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.64915				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.74000	104.33532	6.74000	104.31653				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.16145				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.27825				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.64151				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.37928				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.55175				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.89727				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.26300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 05/01/2025 Spot Bond					0.00000	90.03300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.48000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	46.88900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.25000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	101.24771				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	100.82466				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.13968				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.90273				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.25973				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.89316				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.35654				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.19035				0.00	0	
Total BPPF23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.49495				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.93819				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.36395				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.37914				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.16951				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.38440				0.00	0	2,000,000,00
Total BPPF32 SPOT										0.00	0	2,000,000,00
Total For BPPF32										0.00	0	2,000,000,00
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.32972				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.06233				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.51453				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.19784				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.41650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.15500	109.91167	8.15500	109.88753				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.40500	111.32845	8.40500	111.30328				0.00	0	185,559,90
Total CCT02 SPOT										0.00	0	185,559,90
Total For CCT02										0.00	0	185,559,90
CCT03 On 15/03/2025 Spot Bond			9.00500	107.54637	9.00500	107.52063		27,015,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
Total CCT03 SPOT								27,015,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
Total For CCT03								27,015,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
CCT04 On 17/07/2027 Spot Bond			10.42500	10.42500	10.42500	103.14227				0.00	0	27,538,60
Total CCT04 SPOT										0.00	0	27,538,60
Total For CCT04										0.00	0	27,538,60
CGR42 On 03/08/2023 Spot Bond					0.00000	100.59912				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.02314				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.02441				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.78085				0.00	0	160,000,00
Total CGR50 SPOT										0.00	0	160,000,00
Total For CGR50										0.00	0	160,000,00
CGR51 On 23/10/2024 Spot Bond					0.00000	100.82937				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.09894	4.77000	103.31000				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.77600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN34 ^l On 20/12/2023 Spot Bond					0.00000	101.23560				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 ^l On 20/03/2024 Spot Bond			7.75500	106.68555	7.75500	106.66350				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 ^v On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 ^t On 20/03/2024 Spot Bond			8.70700	109.52727	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 ^l On 06/08/2023 Spot Bond					0.00000	100.49731				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 ^l On 26/07/2022 Spot Bond					0.00000	100.58472				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 ^v On 20/03/2024 Spot Bond					0.00000	105.02190				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 ^l On 20/03/2024 Spot Bond			10.98000	101.37312	10.98000	101.34368				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 ^l On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 ^v On 20/09/2024 Spot Bond			6.50000	114.02205	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 ^t On 20/09/2024 Spot Bond					0.00000	103.81100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 ^v On 20/09/2022 Spot Bond					0.00000	101.18940				0.00	0	
Total CLN394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.19884				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.19681				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.19681				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.04000	150.25954	5.04000	150.21004				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.48000	148.60144	5.48000	148.55072				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	100.17095				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 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	
CLN480 On 28/07/2022 Spot Bond			7.00000	103.44420	7.00000	103.42457				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 20/06/2022 Spot Bond					0.00000	101.37865				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.12344				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.40000	107.87275	7.40000	107.85146				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.54551				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.87068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.91814				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.47494				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.77639				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.48044				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.03515				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.28788				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.02882	9.96000	102.00177				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.82953	10.01000	100.80298				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.12150				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.00670	9.60000	103.97956				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	101.32446				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52 On 27/02/2023 Spot Bond					0.00000	100.07006				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	102.02833	9.20000	102.00324				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2023 Spot Bond					0.00000	100.99129				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.76852				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.04111				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	100.21648				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	101.32446				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.28503				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.70786				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.88500	105.03325	9.88500	105.00525				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.02491				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.55587				0.00	0	
Total CLN537 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.80488				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	149.26900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.30788				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.35500	105.01680	9.35500	104.99027				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.40500	103.34250	9.40500	103.31669				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.49500	102.45694	9.49500	102.43112				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.91166				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	100.20525				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.25246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.13437				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.89036				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	122.00700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.28481				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.38094	10.19000	100.42753				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.35500	102.86635	9.35500	102.84080				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.63012				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.28447				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.65133				0.00	0	350,000,00
Total CLN566 SPOT										0.00	0	350,000,00
Total For CLN566										0.00	0	350,000,00
CLN566 On 04/06/2023 Spot Bond					0.00000	99.88942				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.26586				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			9.58500	101.66745	9.58500	101.64159				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.26790				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.26748				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.31463				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	101.39951				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.67911				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.00543				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.29099				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.52011				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.68787				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total CLN585 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	104.08226				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.42000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.21625				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.24870				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.62480				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.44348				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.46000	153.28681	3.46000	123.17321				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.33359				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.04240				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.13250				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.17051				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.95108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.30336				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.24870				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.24870				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.75639				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.34250				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.23716				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.58352				0.00	0	250,000,00
Total CLN606 SPOT										0.00	0	250,000,00
Total For CLN606										0.00	0	250,000,00
CLN607 On 17/01/2024 Spot Bond					0.00000	100.70220				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.14810				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.79963	9.32000	100.77454				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 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	100.56486				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.87137				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.43841				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.14386				0.00	0	240,000,00
Total CLN613 SPOT										0.00	0	240,000,00
Total For CLN613										0.00	0	240,000,00
CLN614 On 30/11/2023 Spot Bond					0.00000	100.28156				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.94490				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.50300				0.00	41,740,000,000	20,870,000,00
Total CLN616 SPOT										0.00	41,740,000,000	20,870,000,00
Total For CLN616										0.00	41,740,000,000	20,870,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	102.41920				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.56784				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.07357				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.47185				0.00	0	
Total CLN620 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.55069				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.56565				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.96000	104.41461	6.96000	104.39488				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.16406				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.65783				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.28500	63.66080	12.28500	84.12096				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.22051				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.05500	101.15373	10.05500	101.12633				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.16309				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.16744				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.04663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.30619				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.90392				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.14273				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.16212				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.44353				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.18156				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.62002				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.14338				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.22643				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.72410				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.22845				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN648 On 19/08/2025 Spot Bond					0.00000	100.30027				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.16212				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.11978				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.16212				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	35,340,000,000	17,670,000,000
Total CLN655 SPOT										0.00	35,340,000,000	17,670,000,000
Total For CLN655										0.00	35,340,000,000	17,670,000,000
CLN656 On 20/06/2025 Spot Bond					0.00000	101.42816				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.45167				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.75281				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.07600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	118.75900				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.17500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.19231				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.12962				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.20485				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.21836				0.00	0	330,000,00
Total CLN668 SPOT										0.00	0	330,000,00
Total For CLN668										0.00	0	330,000,00
CLN668 On 18/09/2024 Spot Bond					0.00000	102.90877				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.07444				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.18480				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			3.98848	154.31391	3.98848	125.36904				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			3.98848	154.31391	3.98848	125.36985				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.18965				0.00	0	39,800,00

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 CLN676 SPOT										0.00	0	39,800,00
Total For CLN676										0.00	0	39,800,00
CLN676 On 19/08/2025 Spot Bond					0.00000	100.20259				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.18757				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.23172				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.01182				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.33374				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.13803				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.16861				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.47598				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.37854				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.37833				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.21622				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69 On 01/07/2022 Spot Bond					0.00000	101.01659				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.21639				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.24963				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.63269				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.10786				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.42824				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.23620				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.81304				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.62331				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.19992				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.20905				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.33160				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.18934				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.58938				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.83348				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	101.18299				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.21383				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.19698				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.19698				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.19698				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.62385				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.20979				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.61671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.94046				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.98403				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	82.65376				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.10340				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.10340				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.10340				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.12250				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.12250				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.12250				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	85.16446				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	86.20798				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.84994				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.23194				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.87307				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.31369				0.00	0	330,000,00
Total CLN737 SPOT										0.00	0	330,000,00
Total For CLN737										0.00	0	330,000,00
CLN738 On 20/12/2023 Spot Bond					0.00000	101.37094				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	110.72500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.54020				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.15887				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.28664				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.41606				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	96.42500				0.00	0	
Total CLN744 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.74224				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.00013				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.21634				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.48478				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 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	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.32052				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.93372				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.43320				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.86420				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 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	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.97106				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.91418				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.02471				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.38431				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.54393				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.23607				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.43320				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond					0.00000	101.27388				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	102.80232				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.77274				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.54869				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.53468				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.01969				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.50502				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.36000	6.36000	6.36000	120.62856				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	99.99958				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.41266				0.00	0	
Total CLN779 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.41646				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	102.93731				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.48854				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.43544				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.44379				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.19216				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	101.06339				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.19216				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	103.27163				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	103.13531				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	100.33686				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.19222				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.48881				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.49221				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.49221				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	99.99961				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.95810				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.41874				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	98.85152				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.49612				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.44303				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.20609				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.66000	98.51279	8.66000	98.48997				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.21635				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.72546				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.40176				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.24734				0.00	0	300,000.00
Total CLN813 SPOT										0.00	0	300,000.00

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 CLN813										0.00	0	300,000,00
CLN813 On 04/10/2022 Spot Bond					0.00000	101.24734				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.48868				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.48889				0.00	0	330,000,00
Total CLN816 SPOT										0.00	0	330,000,00
Total For CLN816										0.00	0	330,000,00
CLN816 On 31/01/2027 Spot Bond					0.00000	100.49612				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.41268				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.62663				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.45483				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.49911				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.24409				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.24409				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.24379				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.13917				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total CLN828 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total For CLN828									10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
COJ05 On 05/06/2023 Spot Bond			8.34000	103.54301	8.34000	103.51977			0.00	0	0	
Total COJ05 SPOT									0.00	0	0	
Total For COJ05									0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.62500	107.73082	10.62500	107.70019			0.00	0	0	41,342,900
Total COJ08 SPOT									0.00	0	0	41,342,900
Total For COJ08									0.00	0	0	41,342,900
COJG0 On 09/06/2024 Spot Bond			9.46000	101.07905	9.46000	101.05338			0.00	0	0	106,589,200
Total COJG01 SPOT									0.00	0	0	106,589,200
Total For COJG01									0.00	0	0	106,589,200
COT01 On 03/04/2023 Spot Bond			7.83500	102.46543	7.83500	102.44392			0.00	0	0	
Total COT01 SPOT									0.00	0	0	
Total For COT01									0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.41500	92.60026	12.41500	92.56979			0.00	0	0	
Total COT02 SPOT									0.00	0	0	
Total For COT02									0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.00500	93.23330	11.00500	93.20586			0.00	0	0	
Total COT03 SPOT									0.00	0	0	
Total For COT03									0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			10.20000	10.20000	10.20000	107.02802			0.00	0	0	
Total CPV01 SPOT									0.00	0	0	
Total For CPV01									0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.65767			0.00	0	0	
Total DENG88 SPOT									0.00	0	0	
Total For DENG88									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
DENG9 On 31/01/2023 Spot Bond					0.00000	100.57345				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.14085				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.69763				0.00	0	850,000,00
Total DSY02 SPOT										0.00	0	850,000,00
Total For DSY02										0.00	0	850,000,00
DSY03 On 21/11/2024 Spot Bond			9.75500	9.75500	9.75500	101.79445				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.13718				0.00	0	350,000,00
Total DSY04 SPOT										0.00	0	350,000,00
Total For DSY04										0.00	0	350,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	100.45239				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.26000	104.51530	7.26000	104.49472				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	61.71926	100.00000	61.58116				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	61.71926	100.00000	61.58116				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.78000	105.74729	7.78000	105.72499				0.00	0	92,414,60
Total DV24 SPOT										0.00	0	92,414,60
Total For DV24										0.00	0	92,414,60
DV24/R On 18/02/2024 Spot Bond			9.69000	102.72896	9.69000	102.70211				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.72896	9.69000	102.70211				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.95500	101.09033	9.95500	101.06320				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.29000	93.01644	12.29000	92.98580				0.00	0	1,251,140,00

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 DV29 SPOT										0.00	0	1,251,140,00
Total For DV29										0.00	0	1,251,140,00
DV29/R On 18/02/2029 Spot Bond			10.10000	102.84322	10.10000	102.81523				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.84322	10.10000	102.81523				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.08975				0.00	0	500,000,00
Total DVF22B SPOT										0.00	0	500,000,00
Total For DVF22B										0.00	0	500,000,00
DVF22i On 24/10/2022 Spot Bond					0.00000	100.56592				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.44142				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.77101				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.22640				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.56661				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.36683				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.64532				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.33864				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.35578				0.00	0	
Total DVFB27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For DVFB27									0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.46959			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.37772			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.68092			0.00	0	50,000,00
Total DVFB30 SPOT									0.00	0	50,000,00
Total For DVFB30									0.00	0	50,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.99964			0.00	0	2,010,000,00
Total DVFB31 SPOT									0.00	0	2,010,000,00
Total For DVFB31									0.00	0	2,010,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.44065			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.49312			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.31000	106.45891	7.31000	106.43815			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.92000	116.42153	4.92000	116.38380			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.66000	105.97493	4.66000	105.94111			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	141.70122	2.25000	141.66525			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.60600	155.16541	3.60600	155.12053			0.00	0	4,000,000,00
Total EL28 SPOT									0.00	0	4,000,000,00
Total For EL28									0.00	0	4,000,000,00
EL29 On 19/11/2029 Spot Bond			3.50800	142.81240	3.50800	142.77150			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.55100	139.60744	3.55100	139.56707				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.61000	118.77390	4.61000	118.73622				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.63000	108.08007	4.63000	108.04567				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	141.70122	2.25000	141.66525				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	156.28677				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.76465				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	119.24486				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.36221				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	115.84078				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN010 On 19/08/2025 Spot Bond					0.00000	107.66072				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	103.85470				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	105.54404				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	87.31625				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	91.77200				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	93.95218				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	96.58618				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.06500	100.72319	10.06500	100.69631				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.95000	11.95000	11.95000	93.36447				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.00000	12.00000	12.00000	97.57551				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.15500	10.15500	10.15500	104.58107				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.15500	10.15500	10.15500	104.81386				0.00	0	
Total EMM07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.95000	11.95000	11.95000	76.04240				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.25000	11.25000	11.25000	103.06717				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.95000	11.95000	11.95000	97.25909				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.90136				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.88089				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.28147				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.24978				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.28574				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	99.96317				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.01833				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	99.87417				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.27590				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC51 On 10/11/2022 Spot Bond					0.00000	100.25679				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.18003				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.94958				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.52282				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.63378				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.24570				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.40158				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.10925				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.82906				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.24476				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.62731				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERS3B On 17/05/2025 Spot Bond					0.00000	100.17037				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.18191				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.17604				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.18759				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.44129				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.31669				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.17627				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.16280				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.17432				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.61000	105.61127	6.61000	105.59230				0.00	0	1,300,000.00
Total ES23 SPOT										0.00	0	1,300,000.00
Total For ES23										0.00	0	1,300,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.48267	10.00000	103.45478				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.15500	97.12466	9.15500	97.10090			5,726,544,050,000.00		625,510,000	3,965,378.00
Total ES26 SPOT									5,726,544,050,000.00		625,510,000	3,965,378.00

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 ES26									5,726,544,050,000.00	625,510,000	3,965,378,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.27027	7.85000	101.24897			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.57500	76.24372	11.59500	76.11883			7,590,093,270,000.00	655,731,600	1,107,865,80
Total ES33 SPOT									7,590,093,270,000.00	655,731,600	1,107,865,80
Total For ES33									7,590,093,270,000.00	655,731,600	1,107,865,80
ES33/R On 15/09/2033 Spot Bond			7.50000	101.57283	7.50000	101.55251			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.98000	74.65942	11.99500	74.54761			4,875,280,168,000.00	406,951,600	1,401,642,00
Total ES42 SPOT									4,875,280,168,000.00	406,951,600	1,401,642,00
Total For ES42									4,875,280,168,000.00	406,951,600	1,401,642,00
ES42/R On 25/04/2042 Spot Bond			8.50000	100.84508	8.50000	100.82215			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	101.27250			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.69333			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.29063			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.19611			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.33680			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.18653			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.47395			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.93930				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.37776				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.40594				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.14457				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.15332				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.15551				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.27061				0.00	106,000,000	53,000,00
Total FRB22 SPOT										0.00	106,000,000	53,000,00
Total For FRB22										0.00	106,000,000	53,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	102.18029				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.32175				0.00	126,800,000	32,200,00
Total FRB24 SPOT										0.00	126,800,000	32,200,00
Total For FRB24										0.00	126,800,000	32,200,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.68271				0.00	127,200,000	562,300,00
Total FRB25 SPOT										0.00	127,200,000	562,300,00
Total For FRB25										0.00	127,200,000	562,300,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	100.47350				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.73500	104.77536	8.73500	104.75076				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.24520				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.79447				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.65500	99.32316	8.65500	99.30016			1,194,390,000,000.00		138,000,000	35,000,000
Total FRB30 SPOT									1,194,390,000,000.00		138,000,000	35,000,000
Total For FRB30									1,194,390,000,000.00		138,000,000	35,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.12980				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.19200	318.71983	2.19200	318.63954				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.34500	2.34500	2.34500	160.87872				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.42600	212.93405	3.42600	212.87343				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.93000	3.93000	3.93000	113.60974				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.60500	4.60500	4.60500	235.34368				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.88500	101.92415	4.88500	101.89115				0.00	0	
Total FRBI46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.87000	104.22350	4.87000	104.18965				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.90000	7.90000	7.90000	83.14280				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.96000	7.96000	7.96000	82.28190				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	155.64135				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.13422				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.41575				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.49557				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	103.17857				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.14388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.31363				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	117.63356				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.37398				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.18272				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	115.52911				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.15502				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.42558				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.19076				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.19483				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.83742				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.60074				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	102.04221				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.15116				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.06548				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.13223				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.13204				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.29058				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.40906				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.24691				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.39420				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.50232				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.27530				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRC318									0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.40881			0.00	0	
Total FRC319 SPOT									0.00	0	
Total For FRC319									0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	101.55196			0.00	0	
Total FRC323 SPOT									0.00	0	
Total For FRC323									0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.30375			0.00	0	
Total FRC324 SPOT									0.00	0	
Total For FRC324									0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.88893			0.00	0	
Total FRC325 SPOT									0.00	0	
Total For FRC325									0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.78715			0.00	0	160,000,00
Total FRC326 SPOT									0.00	0	160,000,00
Total For FRC326									0.00	0	160,000,00
FRC327 On 30/09/2022 Spot Bond					0.00000	100.92180			0.00	0	
Total FRC327 SPOT									0.00	0	
Total For FRC327									0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.06769			0.00	0	
Total FRC328 SPOT									0.00	0	
Total For FRC328									0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.33291			0.00	0	
Total FRC329 SPOT									0.00	0	
Total For FRC329									0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.63239			0.00	0	
Total FRC330 SPOT									0.00	0	
Total For FRC330									0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.36515			0.00	0	340,000,00
Total FRC335 SPOT									0.00	0	340,000,00
Total For FRC335									0.00	0	340,000,00
FRC333 On 25/04/2023 Spot Bond					0.00000	102.00513			0.00	0	
Total FRC337 SPOT									0.00	0	
Total For FRC337									0.00	0	
FRC334 On 07/12/2023 Spot Bond					0.00000	101.67989			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.55996				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.65331				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.17803				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.67808				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.50792				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.07940				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.69166				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.59414				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.50467				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	99.99991				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.88558				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	100.60388				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	100.66987				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.61259				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.61800				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.34274				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.66082				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.51450				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.99327				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.30203				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.19173				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.38550				0.00	0	
Total FRC365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.89143				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	99.99985				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.21382				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	103.22323				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.63515				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.63222				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	103.30977				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.89303				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.72220				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.71270				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.17393				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.42022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	101.32290				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.16596				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.16596				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.16457				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.16457				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.41724				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.57358				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.65859				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.41775				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.65859				0.00	0	200,000,0€
Total FRC392 SPOT										0.00	0	200,000,0€
Total For FRC392										0.00	0	200,000,0€
FRC39 On 11/11/2024 Spot Bond					0.00000	100.31818				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39 On 27/03/2024 Spot Bond					0.00000	101.26573				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.57355				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.63642				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.32483				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.68856				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.89534				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.41047				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.50000	10.50000	10.50000	103.80211				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.47352				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.24954				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.96000	12.96000	12.96000	100.41032				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			11.10000	11.10000	11.10000	104.01780				0.00	0	
Total FRC405 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	100.19684				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	100.18204				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.32100	109.46440	4.32100	109.43067				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.51000	121.85140	4.51000	121.81301				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.66853				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.80596				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.74057				0.00	0	250,000,00
Total FRJ24 SPOT										0.00	0	250,000,00
Total For FRJ24										0.00	0	250,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.40203				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.96906				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.61054				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.57500				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.60189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.90711				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.59171				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.08828				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.05800	4.05800	4.05800	112.71370				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.48000	4.48000	4.48000	122.26776				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.12793				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.62000	120.20091	4.62000	120.16267				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.61000	230.87326	4.61000	230.80002				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.76000	118.13863	4.76000	118.10059				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	230.15960				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.19000	157.48152	3.19000	157.43751				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	108.52123	3.70500	108.48940				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.56000	121.09785	4.56000	121.05954				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.76000	227.69192	4.76000	227.61880				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.81000	226.64304	4.81000	226.56994				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.72000	159.38290	2.72000	159.34042				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.84000	226.01647	4.84000	225.94339				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.76000	118.13863	4.76000	118.10059				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.03600	206.14787	4.03600	206.08578				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.51000	107.78486	5.51000	107.74799				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.92600	207.35312	3.92600	207.29129				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			3.98600	206.69471	3.98600	206.63276				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.35000	215.67303	5.35000	215.60034				0.00	0	
Total FRS132 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.46000	108.44029	5.46000	108.40333				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	118.10059				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.74000	116.63035	4.74000	118.39259				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.79600	208.78792	3.79600	208.72638				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.12000	220.26650	5.12000	220.19362				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.92600	207.35312	3.92600	207.29129				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.92600	207.35312	3.92600	207.29129				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.32700	214.05932	3.32700	213.99895				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.49000	156.28224	3.49000	156.23729				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.27600	203.54591	4.27600	203.48331				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.31600	203.11591	4.31600	203.05323				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.46000	156.40166	3.46000	156.35682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.79100	208.84333	3.79100	208.78181				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.32600	4.32600	4.32600	202.94588				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.28515				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.63145				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.69429				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.23862				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.15196				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	171.87926				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	129.78889				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	171.89894				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	128.18881				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.32486				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.37776				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.25511				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.02611				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.75745				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.14317				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.02687				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	101.61975				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.17803				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.83359				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.20105				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.53274				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	109.91827				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.61485				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.05438				0.00	0	100,000,00
Total FRS241 SPOT										0.00	0	100,000,00
Total For FRS241										0.00	0	100,000,00
FRS241 On 12/12/2025 Spot Bond					0.00000	69.07161				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.21025				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	103.68452				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.06576				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	96.66306				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	99.96730				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	103.99796				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.67112				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	99.99980				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.17220				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	105.15396				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.18058				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	100.90835				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.62844				0.00	0	
Total FRS271 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	96.44864				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.17386				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.13024				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.46271				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.61375				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.56375				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.24201				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.82500	9.82500	9.82500	100.52805				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.82500	9.82500	9.82500	100.52805				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.54598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.07317				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.15900	11.15900	11.15900	94.22778				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.25499				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	84.86361				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	89.37104				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	95.52500				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	96.21271				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30 On 16/05/2027 Spot Bond					0.00000	100.18909				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.49500	1.49500	1.49500	321.91442				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.22500	323.26819	1.22500	323.19526		147,000,000,000.00		120,000,000	30,000,00	
Total FRS37 SPOT								147,000,000,000.00		120,000,000	30,000,00	
Total For FRS37								147,000,000,000.00		120,000,000	30,000,00	
FRS43 On 07/12/2023 Spot Bond			1.23500	1.23500	1.23500	323.14771				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.37780				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.46000	113.94978	4.46000	113.91402				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13000	74.43552	4.13000	118.82086				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.61000	2.61000	2.61000	159.78980				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.89000	2.89000	2.89000	158.64893				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.29500	2.29500	2.29500	318.15941				0.00	0	
Total FRS90 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.30000	6.30000	6.30000	102.96867			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.89500	106.16092	7.89500	106.13834			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.90500	108.43356	7.90500	108.41034			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.53500	104.99666	8.53500	104.97268		780,638,412,000.00		91,463,200	52,741,90
Total FRX26 SPOT								780,638,412,000.00		91,463,200	52,741,90
Total For FRX26								780,638,412,000.00		91,463,200	52,741,90
FRX27 On 07/03/2027 Spot Bond			8.77500	107.77070	8.77500	107.74555			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.66500	110.32671	8.66500	110.30086			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.59000	104.08834	9.59000	104.06141			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.98000	99.84259	9.98000	99.81573			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.06000	104.58354	10.06000	104.55550			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.29500	74.22011	11.29500	74.19784			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.46286			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.18668			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.17923				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.18427				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.18575				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.51930				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.55280				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.56952				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.52598				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.68650				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.23881				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.32851				0.00	0	120,000.00
Total GH5A21 SPOT										0.00	0	120,000.00
Total For GH5A21										0.00	0	120,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.10420				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.10829				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.14316				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.53000	119.92063	3.53000	119.88608				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.03388				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.87900	105.46071	6.87900	105.44122				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.93870				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.16500	105.98914	7.16500	105.96875				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.62281				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.35300				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.95643				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.48902				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.28520				0.00	0	
Total GRT26G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.98410				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.89533				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.61786				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01632				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.70766				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.69897				0.00	0	680,000,00
Total GRT33 SPOT										0.00	0	680,000,00
Total For GRT33										0.00	0	680,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	98.50538				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.04373				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.95626				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.38098				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.82469				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.94091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.19376				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.18570				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.91899				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.94322				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.00997				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.06649				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.78828				0.00	0	100,000,0€
Total H10T4 SPOT										0.00	0	100,000,0€
Total For H10T4										0.00	0	100,000,0€
H12T2 On 12/08/2022 Spot Bond					0.00000	100.21395				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.10349				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.87160				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.49096				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	100.63540			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.84941			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.41771			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.32409			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.95951			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.94292			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.03512			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.88500	320.15438	1.88500	320.07642		5,278,000,000,000.00	2,800,000,000	700,000,000	
Total HWAY23 SPOT								5,278,000,000,000.00	2,800,000,000	700,000,000	
Total For HWAY23								5,278,000,000,000.00	2,800,000,000	700,000,000	
HWAY2 On 07/12/2024 Spot Bond			2.18500	2.18500	2.18500	328.26543		2,884,200,000,000.00	1,320,000,000	660,000,000	
Total HWAY24 SPOT								2,884,200,000,000.00	1,320,000,000	660,000,000	
Total For HWAY24								2,884,200,000,000.00	1,320,000,000	660,000,000	
HWAY3 On 28/08/2030 Spot Bond			10.23000	103.37037	10.23000	103.34188		0.00	0	0	
Total HWAY30 SPOT								0.00	0	0	
Total For HWAY30								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			4.57100	81.02907	4.57100	109.65442		0.00	0	10,000,000,000	
Total HWAY33 SPOT								0.00	0	10,000,000,000	
Total For HWAY33								0.00	0	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			11.41500	89.01124	11.41500	88.98395		2,111,284,155,000.00	184,957,000	5,292,408,400	
Total HWAY34 SPOT								2,111,284,155,000.00	184,957,000	5,292,408,400	

Contract Details	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										2,111,284,155,000.00	184,957,000	5,292,408,40
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.13470	100.00000	12.10755				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.51500	87.89767	11.51500	87.87049				130,773,000,000,000.00	98,200,000,000	103,290,000,00
Total HWAY35 SPOT										10,773,000,000,000.00	98,200,000,000	103,290,000,00
Total For HWAY35										10,773,000,000,000.00	98,200,000,000	103,290,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.13208	100.00000	12.10493				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	100.67515				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	100.50821				0.00	0	400,000,00
Total HWF12 SPOT										0.00	0	400,000,00
Total For HWF12										0.00	0	400,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01650				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.05000	162.14178	2.04000	162.14315				455,102,374,515,000.00	222,001,158,300	672,328,266,90
Total I2025 SPOT										15,102,374,515,000.00	222,001,158,300	672,328,266,90
Total For I2025										15,102,374,515,000.00	222,001,158,300	672,328,266,90
I2029 On 31/03/2029 Spot Bond			3.10000	119.72886	3.06000	119.99823				313,566,659,120,000.00	101,150,535,200	345,114,959,90
Total I2029 SPOT										13,566,659,120,000.00	101,150,535,200	345,114,959,90
Total For I2029										13,566,659,120,000.00	101,150,535,200	345,114,959,90
I2033 On 28/02/2033 Spot Bond			3.85000	114.41887	3.82100	114.69828				825,542,158,210,000.00	214,426,534,600	379,933,784,40
Total I2033 SPOT										15,542,158,210,000.00	214,426,534,600	379,933,784,40
Total For I2033										15,542,158,210,000.00	214,426,534,600	379,933,784,40
I2038 On 31/01/2038 Spot Bond			3.92000	131.17702	3.86000	132.13256				231,921,464,880,000.00	59,163,639,000	379,750,198,20
Total I2038 SPOT										11,921,464,880,000.00	59,163,639,000	379,750,198,20
Total For I2038										11,921,464,880,000.00	59,163,639,000	379,750,198,20
I2046 On 31/03/2046 Spot Bond			3.94000	119.01147	3.88500	120.07910				082,093,373,508,000.00	274,642,988,200	470,688,941,40
Total I2046 SPOT										12,093,373,508,000.00	274,642,988,200	470,688,941,40
Total For I2046										12,093,373,508,000.00	274,642,988,200	470,688,941,40
I2050 On 31/12/2050 Spot Bond			3.93000	123.46273	3.87000	124.81031				482,964,656,886,000.00	122,891,770,200	485,226,091,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										12,964,656,886,000.00	122,891,770,200	485,226,091,50
Total For I2050										12,964,656,886,000.00	122,891,770,200	485,226,091,50
IBG01 On 07/02/2025 Spot Bond					0.00000	100.25995				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.27183				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.95500	319.82653	1.95500	319.74800				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.59708				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.32585				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.56237				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.24224				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.22287				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.70206				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.14373				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL136 On 22/11/2024 Spot Bond					0.00000	101.49546				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.37075				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.30916				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.18057				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.15120				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.95100				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.09412				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.09731				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.10520				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.51453				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.38907				0.00	0	
Total IBL159 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.38105				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.37521				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.67419				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.69716				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.40943				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.21673				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.57785				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.59778				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.09927				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.31624				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.20243				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.24168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.78577				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.64841				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.35308				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.29427				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.26688				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.96850				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.96755				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.55587				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.81807				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.82544				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.85002				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	99.83281				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.34403				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.39145				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.13486				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.12324				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.12324				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.12324				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.12324				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	99.88953				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.22856				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.10220				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.87929				0.00	0	
Total IBL218 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.00946				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.07594				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.66233				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			10.70500	10.70500	10.70500	93.81463				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.29472				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond			8.40000	8.40000	8.40000	100.31353				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.10133				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.19416				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.25422				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.42000	107.40550	7.42000	107.38389				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.79000	102.14939	5.79000	102.13364				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.89062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.18000	101.00701	9.18000	100.98237				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.55000	104.40565	10.55000	104.52853				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.77500	103.55242	9.77500	103.52527				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.03693				0.00	0	140,000,00
Total IDCG13 SPOT										0.00	0	140,000,00
Total For IDCG13										0.00	0	140,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.51785				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.04848				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.29158				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.57397				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.23146				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.53798				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.74602				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.23360				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.50500	100.26849	8.50500	100.24555				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.00268				0.00	0	480,000,00
Total INLV01 SPOT										0.00	0	480,000,00
Total For INLV01										0.00	0	480,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.67879				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.23022				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.79077				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.18608				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.71384				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.85808				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.19535				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.16888				0.00	0	200,000,00
Total INLV12 SPOT										0.00	0	200,000,00
Total For INLV12										0.00	0	200,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	101.13812				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.29169				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.35651				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.64047				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.28858				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.29429				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.43122				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.81546				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.97793				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.27104				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.28479				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.97428				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.58600	200.24045	4.58600	200.17722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.69207				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.04288				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.48600	201.29998	4.48600	201.23694				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.22374				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	100.99379				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.21794				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.32736				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.41320				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.82772				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.25970				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.89409				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.97971				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.85725				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.23740				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.28680	7.40000	103.26618				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.20491				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.99614				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.39800	7.23000	102.37797				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.28428				0.00	0	70,000,00
Total IVC198 SPOT										0.00	0	70,000,00
Total For IVC198										0.00	0	70,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	101.83355	7.45000	101.81315				0.00	0	
Total IVC200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.62839				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.69389	3.91012	102.68299				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.70896				0.00	0	90,000,00
Total IVC203 SPOT										0.00	0	90,000,00
Total For IVC203										0.00	0	90,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.13233				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.40317				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	100.00810				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.87906				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.05561				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.47448				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.65000	6.65000	6.65000	101.95058				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.35000	7.35000	7.35000	100.66521				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.50390				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC213 SPOT										0.00	0	100,000,00
Total For IVC213										0.00	0	100,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	100.48138				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.03163				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.90863	8.45000	100.88581				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.40487	7.20000	100.07020				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			5.25000	5.25000	5.25000	99.89942				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			5.25000	5.25000	5.25000	99.79903				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			5.25000	5.25000	5.25000	99.71315				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.30000	5.30000	5.30000	99.39383				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.30000	5.30000	5.30000	99.29352				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.30000	5.30000	5.30000	99.19341				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.35000	5.35000	5.35000	98.98439				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.41877				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.27725				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.62640				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.15252				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.68350				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.93940				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.49243				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.27871				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.28290				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.25593				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	99.89657				0.00	0	
Total KAP023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.73738				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.76818				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.98120				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.25500	118.91224	9.25500	118.88302				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.21000	102.56743	7.21000	102.54766				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.46325				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.69224				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.58839				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.00367				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.70592				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.04905				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.19463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.19907				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	99.89794				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	101.05264				0.00	5,000,000	2,385,000,00
Total MBF065 SPOT										0.00	5,000,000	2,385,000,00
Total For MBF065										0.00	5,000,000	2,385,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.26620				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.32986				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.18801				0.00	1,500,000,000	1,500,000,00
Total MBF071 SPOT										0.00	1,500,000,000	1,500,000,00
Total For MBF071										0.00	1,500,000,000	1,500,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	100.65974				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.13354				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.43409				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.41378				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.48884				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.42823				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.24004				0.00	5,400,000,000	10,680,000,000
Total MBP050 SPOT										0.00	5,400,000,000	10,680,000,000
Total For MBP050										0.00	5,400,000,000	10,680,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.47049				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.90448				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.50500	8.50500	8.50500	111.03531				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.72900	104.04889	6.72900	104.02996				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.20597				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.22807				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.57707				0.00	2,000,000,000	1,500,000,000
Total MML01 SPOT										0.00	2,000,000,000	1,500,000,000
Total For MML01										0.00	2,000,000,000	1,500,000,000
MML02 On 10/12/2026 Spot Bond			9.15500	100.26677	9.15500	104.87570			1,182,826,000,000.00	129,200,000	32,800,000	
Total MML02 SPOT									1,182,826,000,000.00	129,200,000	32,800,000	
Total For MML02									1,182,826,000,000.00	129,200,000	32,800,000	
MML03 On 15/03/2028 Spot Bond					0.00000	102.83160				0.00	0	
Total MML03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.40500	95.80416	9.40500	94.95809				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.10399				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.93000	100.58208	9.93000	100.55560				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.97040				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.18896				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.72263				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.72425				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.71842				0.00	16,610,000,000	8,305,000,000
Total MTN13 SPOT										0.00	16,610,000,000	8,305,000,000
Total For MTN13										0.00	16,610,000,000	8,305,000,000
MTN15 On 10/05/2024 Spot Bond					0.00000	101.19270				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.66292				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.06584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.54674				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.67519				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.73004				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.63652				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.10000	100.25432	9.10000	100.22968				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.56930				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.55690				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.48959				0.00	0	300,000,0€
Total MTN26 SPOT										0.00	0	300,000,0€
Total For MTN26										0.00	0	300,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	102.93558				0.00	3,800,000,000	1,900,000,0€
Total MTN27 SPOT										0.00	3,800,000,000	1,900,000,0€
Total For MTN27										0.00	3,800,000,000	1,900,000,0€
MTN28 On 15/03/2025 Spot Bond					0.00000	101.19873				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.81904				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	102.24834				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.89052				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.14704				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.15566				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.15557				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.15341				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.06571				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.05176				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.33267				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.57136				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.79081				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.94000	100.85099	6.94000	100.83242				0.00	0	9,700,00
Total NAM01 SPOT										0.00	0	9,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM01										0.00	0	9,700,00
NAM03 On 01/08/2023 Spot Bond			7.30000	106.35318	7.30000	106.33212				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.03500	105.04144	10.03500	105.01304				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.81777				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.43567				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.57165				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.55107				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.43037				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.18821				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.86500	106.70870	6.86500	106.68913				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.73500	106.90346	7.73500	106.88105				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.69000	105.15492	8.69000	105.13048				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.69500	100.00000	6.69500	99.98166				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			8.69000	105.54261	8.69000	105.51795				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.16500	109.72113	9.16500	109.69397				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			6.20000	102.07021	6.20000	102.05337				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.63300	109.51098	7.63300	109.48869				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.67500	110.05123	8.67500	110.02583				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			6.62000	6.62000	6.62000	105.79025				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.20000				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	52.88024	100.00000	52.76384				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.86610				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.57000	109.13002	8.57000	109.10515				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			6.25300	107.45372	6.25300	107.43545				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29 On 31/07/2026 Spot Bond			8.07500	111.92263	8.07500	111.89815				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.89000	106.98656	6.89000	106.96655				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.42000	104.62415	6.42000	104.60619				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	100.87125				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.21745				0.00	0	500,000,00
Total NBK35B SPOT										0.00	0	500,000,00
Total For NBK35B										0.00	0	500,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	103.74076				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.83000	10.83000	10.83000	78.04283				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.13621				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.31262				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	100.53497				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.02892				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.31464				0.00	0	
Total NBK47B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.02014				0.00	0	100,000,00
Total NBK49B SPOT										0.00	0	100,000,00
Total For NBK49B										0.00	0	100,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.05742				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.70141				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.81227				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.74898				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.48386				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.65591				0.00	0	1,500,000,00
Total NBKB56 SPOT										0.00	0	1,500,000,00
Total For NBKB56										0.00	0	1,500,000,00
NBK5 On 01/08/2026 Spot Bond					0.00000	100.47927				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.84982				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.30107				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.31391				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.45798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.61022				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.12791				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.17989				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.00000	103.14759	10.00000	103.12024				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.17033				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.65500	103.40252	9.65500	103.37603				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.17989				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.19503				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.21414				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.39966				0.00	0	
Total NDAL02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.39966				0.00	0	410,000,00
Total NDAL03 SPOT										0.00	0	410,000,00
Total For NDAL03										0.00	0	410,000,00
NGL01: On 01/07/2025 Spot Bond					0.00000	100.03811				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.73902				0.00	240,000,000	120,000,00
Total NGL04 SPOT										0.00	240,000,000	120,000,00
Total For NGL04										0.00	240,000,000	120,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.55216				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	99.98074				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.99079				0.00	0	2,500,000,00
Total NGL07 SPOT										0.00	0	2,500,000,00
Total For NGL07										0.00	0	2,500,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	106.59290				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.26335				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.08231				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 01/07/2022 Spot Bond					0.00000	101.93010				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.73214				0.00	150,000,000	88,000,00
Total NGLT1B SPOT										0.00	150,000,000	88,000,00
Total For NGLT1B										0.00	150,000,000	88,000,00
NGT10: On 25/03/2024 Spot Bond					0.00000	104.83234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.35263				0.00	173,800,000	164,200,00
Total NGT104 SPOT										0.00	173,800,000	164,200,00
Total For NGT104										0.00	173,800,000	164,200,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.17973				0.00	0	840,000,00
Total NGT105 SPOT										0.00	0	840,000,00
Total For NGT105										0.00	0	840,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	105.00377				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.50693				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.05918				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.53190				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.41522				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.75264				0.00	0	3,000,000,00
Total NGT111 SPOT										0.00	0	3,000,000,00
Total For NGT111										0.00	0	3,000,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	101.72121				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.79108				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.60130				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

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 11/05/2025 Spot Bond					0.00000	104.66160				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.40733				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.22502				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.17069				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.55050				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	226.56994				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.29600	3.29600	3.29600	214.35276				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.79500	2.79500	2.79500	159.03489				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.63000	3.63000	3.63000	115.76851		2,395,800,000,000.00		660,000,000	330,000,000	
Total NI29 SPOT								2,395,800,000,000.00		660,000,000	330,000,000	
Total For NI29								2,395,800,000,000.00		660,000,000	330,000,000	
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			4.61000	4.61000	4.61000	120.31160				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	158.60836				0.00	0	
Total NILB11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	261.76955	3.45000	261.69471				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.70000	2.70000	2.70000	159.42201				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.94100	2.94100	2.94100	218.45264				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.08600	216.82710	3.08600	216.76734				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.63000	93.72029	4.63000	120.01396				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.77166				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.93203				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.35122				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.38747				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.42151				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.54805				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.09366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.14672				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.62087				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.06665				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.57179				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.48698				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.14912				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.76332				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	159.90657				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.28069				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	159.67373				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	152.34949				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.29674				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	133.02420				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.91041				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.95225				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.12143				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.36071				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.06895				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.65980				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.46753				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.42987				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.13164				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.28508				0.00	0	
Total NN104 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.88752				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.29719				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.28508				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.75178				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.98455				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.80558				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.69793				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.10617				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.62000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.22000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.84000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	117.08000				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	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	115.50961				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	115.34496				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.68453				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	115.34496				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.54380				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	90.07776				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.60217				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	103.27742				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 29/07/2022 Spot Bond					0.00000	100.41188				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08' On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1' On 22/05/2052 Spot Bond					0.00000	126.73837				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2' On 22/05/2052 Spot Bond					0.00000	86.40555				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2' On 22/05/2054 Spot Bond					0.00000	100.14327				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.14609				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.13604				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.11576				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	109.40511				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.15475				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2054 Spot Bond					0.00000	100.14667				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.12537				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	111.23942				0.00	0	
Total NQ1C17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.12858			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.30000	102.99398	7.30000	102.97399			0.00	0	1,145,00
Total NRA022 SPOT									0.00	0	1,145,00
Total For NRA022									0.00	0	1,145,00
NRA02: On 31/05/2023 Spot Bond			2.15500	203.60365	2.15500	203.55263			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.76500	106.84745	10.76500	106.81685		941,481,064,000.00		87,457,600	649,111,80
Total NRA028 SPOT								941,481,064,000.00		87,457,600	649,111,80
Total For NRA028								941,481,064,000.00		87,457,600	649,111,80
NRA02: On 30/11/2028 Spot Bond			100.00000	12.72905	100.00000	12.70088			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.38058			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.58412			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.18797			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.20281			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.82271			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.22889			0.00	0	19,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	100.47226				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.01868				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.23290				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.66269				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.95500	109.57440	7.95500	109.55117				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			6.88500	103.40200	6.88500	103.38289				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.33000	110.93475	8.33000	110.91014				0.00	0	670,000.00
Total OML10 SPOT										0.00	0	670,000.00
Total For OML10										0.00	0	670,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	101.97055				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.09087				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.28715				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.28039				0.00	0	700,000.00
Total PEP01 SPOT										0.00	0	700,000.00
Total For PEP01										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
PEP02 On 10/03/2025 Spot Bond					0.00000	100.79374				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.07934				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.73126				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.01780				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.88675				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.99997				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.23000	113.14255	8.25500	113.01921				937,675,787,625,000.00	1,085,987,337,500	2,069,702,031,500
Total R186 SPOT										937,675,787,625,000.00	1,085,987,337,500	2,069,702,031,500
Total For R186										937,675,787,625,000.00	1,085,987,337,500	2,069,702,031,500
R197 On 07/12/2023 Spot Bond			0.90000	324.81655	0.88500	324.81799				99,474,456,060,000.00	110,527,173,400	98,715,378,600
Total R197 SPOT										99,474,456,060,000.00	110,527,173,400	98,715,378,600
Total For R197										99,474,456,060,000.00	110,527,173,400	98,715,378,600
R202 On 07/12/2033 Spot Bond			3.85000	247.82276	3.81000	248.68119				116,610,005,820,000.00	30,288,313,200	127,248,483,100
Total R202 SPOT										116,610,005,820,000.00	30,288,313,200	127,248,483,100
Total For R202										116,610,005,820,000.00	30,288,313,200	127,248,483,100
R2023 On 28/02/2023 Spot Bond			5.66500	103.44983	5.70000	103.40838				468,679,008,500,000.00	259,254,900,000	300,184,200,000
Total R2023 SPOT										468,679,008,500,000.00	259,254,900,000	300,184,200,000
Total For R2023										468,679,008,500,000.00	259,254,900,000	300,184,200,000
R2030 On 31/01/2030 Spot Bond			9.71000	93.55588	9.75000	93.33131				102,185,552,437,000.00	1,246,363,084,700	2,937,400,916,300
Total R2030 SPOT										102,185,552,437,000.00	1,246,363,084,700	2,937,400,916,300
Total For R2030										102,185,552,437,000.00	1,246,363,084,700	2,937,400,916,300
R2032 On 31/03/2032 Spot Bond			10.16500	89.64355	10.20000	89.42217				705,180,508,374,500.00	561,257,305,300	1,604,631,441,300
Total R2032 SPOT										705,180,508,374,500.00	561,257,305,300	1,604,631,441,300
Total For R2032										705,180,508,374,500.00	561,257,305,300	1,604,631,441,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2032									15,180,508,374,500.00	561,257,305,300	504,631,441,30
R2035 On 28/02/2035 Spot Bond			10.57500	90.46060	10.61000	90.21416			181,887,397,317,500.00	395,450,344,900	941,647,609,80
Total R2035 SPOT									11,887,397,317,500.00	395,450,344,900	941,647,609,80
Total For R2035									11,887,397,317,500.00	395,450,344,900	941,647,609,80
R2037 On 31/01/2037 Spot Bond			10.77500	86.23298	10.80000	86.04862			150,669,799,160,000.00	385,212,974,400	1,307,327,743,40
Total R2037 SPOT									50,669,799,160,000.00	385,212,974,400	307,327,743,40
Total For R2037									50,669,799,160,000.00	385,212,974,400	307,327,743,40
R2040 On 31/01/2040 Spot Bond			10.91000	88.15532	10.93000	87.99252			619,177,542,608,000.00	240,071,268,800	1,034,843,320,00
Total R2040 SPOT									19,177,542,608,000.00	240,071,268,800	1034,843,320,00
Total For R2040									19,177,542,608,000.00	240,071,268,800	1034,843,320,00
R2044 On 31/01/2044 Spot Bond			10.93000	84.94220	10.95500	84.74242			633,957,510,610,000.00	881,423,377,000	1,807,357,209,10
Total R2044 SPOT									13,957,510,610,000.00	881,423,377,000	307,357,209,10
Total For R2044									13,957,510,610,000.00	881,423,377,000	307,357,209,10
R2048 On 28/02/2048 Spot Bond			10.86000	84.02947	10.89000	83.78845			344,574,858,506,000.00	2,057,511,497,100	1,711,051,751,90
Total R2048 SPOT									14,574,858,506,000.00	057,511,497,100	711,051,751,90
Total For R2048									14,574,858,506,000.00	057,511,497,100	711,051,751,90
R209 On 31/03/2036 Spot Bond			10.62500	69.70040	10.64500	69.57067			762,791,570,000,000.00	448,262,736,000	769,067,156,10
Total R209 SPOT									12,791,570,000,000.00	448,262,736,000	769,067,156,10
Total For R209									12,791,570,000,000.00	448,262,736,000	769,067,156,10
R210 On 31/03/2028 Spot Bond			2.62000	222.29551	2.58600	222.64222			35,033,682,128,000.00	13,371,634,400	210,641,455,20
Total R210 SPOT									15,033,682,128,000.00	13,371,634,400	210,641,455,20
Total For R210									15,033,682,128,000.00	13,371,634,400	210,641,455,20
R213 On 28/02/2031 Spot Bond			10.02000	84.42290	10.05000	84.24831			795,665,476,612,000.00	279,008,530,600	1,032,339,798,70
Total R213 SPOT									15,665,476,612,000.00	279,008,530,600	1032,339,798,70
Total For R213									15,665,476,612,000.00	279,008,530,600	1032,339,798,70
R214 On 28/02/2041 Spot Bond			10.91000	66.71667	10.92500	66.61203			136,924,532,180,000.00	104,209,398,000	583,116,867,50
Total R214 SPOT									16,924,532,180,000.00	104,209,398,000	583,116,867,50
Total For R214									16,924,532,180,000.00	104,209,398,000	583,116,867,50
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.31496			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.53492			0.00	0	250,000,00
Total RDFB14 SPOT									0.00	0	250,000,00
Total For RDFB14									0.00	0	250,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.02412			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.94843				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.25460				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.14079				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.13804				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.00565				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.17335				0.00	0	700,000,0€
Total RDFB23 SPOT										0.00	0	700,000,0€
Total For RDFB23										0.00	0	700,000,0€
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.04014				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.24224				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.58812				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.62963				0.00	0	280,000,0€
Total RED131 SPOT										0.00	0	280,000,0€
Total For RED131										0.00	0	280,000,0€
RED14 On 17/09/2022 Spot Bond					0.00000	101.26835				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED15 On 31/01/2028 Spot Bond					0.00000	98.51914				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	102.25214				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.33466				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.79000				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.13778				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.05764				0.00	0	480,000,00
Total RED603 SPOT										0.00	0	480,000,00
Total For RED603										0.00	0	480,000,00
RED70 On 17/04/2023 Spot Bond					0.00000	101.18652				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.62687				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.76070				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.03159				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.81538				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.28489				0.00	0	
Total RES50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.33341				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.16429				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.28470				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.37074				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.47261				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.72150				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.42000	102.73078	7.42000	102.71022				0.00	0	118,232,80
Total RW23 SPOT										0.00	0	118,232,80
Total For RW23										0.00	0	118,232,80
RW28 On 10/12/2028 Spot Bond			10.90000	96.75105	10.90000	96.72286				0.00	0	2,500,000,00
Total RW28 SPOT										0.00	0	2,500,000,00
Total For RW28										0.00	0	2,500,000,00
RW31 On 30/06/2031 Spot Bond			11.35000	100.76265	11.35000	100.73209				0.00	0	500,000,00
Total RW31 SPOT										0.00	0	500,000,00
Total For RW31										0.00	0	500,000,00
RWL26 On 30/06/2026 Spot Bond					0.00000	101.59658				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.43000	100.85789	10.43000	100.82972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.83500	99.93610	5.83500	99.95207				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	100.55164				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.60266				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.52000	105.50155	8.52000	105.47764			1,128,048,000,000.00		132,400,000	33,600,00
Total SBS20 SPOT									1,128,048,000,000.00		132,400,000	33,600,00
Total For SBS20									1,128,048,000,000.00		132,400,000	33,600,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.45627				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.78000	106.52059	7.78000	106.49813				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.62000	98.76247	8.62000	98.73982				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.94500	107.93454	8.94500	107.90859				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.87500	106.60432	7.87500	106.58195				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.03500	105.55149	8.03500	105.52851				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			9.76500	102.98209	9.76500	102.95496				0.00	0	700,000,00
Total SBS39 SPOT										0.00	0	700,000,00
Total For SBS39										0.00	0	700,000,00
SBS41 On 12/11/2022 Spot Bond			6.33000	102.08649	6.33000	102.06928			179,772,000,000.00		28,400,000	7,100,00
Total SBS41 SPOT									179,772,000,000.00		28,400,000	7,100,00
Total For SBS41									179,772,000,000.00		28,400,000	7,100,00
SBS42 On 12/11/2025 Spot Bond			8.32500	107.38079	8.32500	107.35700				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.20000	107.39552	9.20000	107.36926				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.54000	105.89361	6.54000	105.87478				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.77558				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.54500	7.54500	7.54500	106.65573				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.89042				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.74639				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.28853				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.60000	104.29897	5.60000	104.28300				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.24142				0.00	0	
Total SBS57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.33671				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.08807				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.64509				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.14091				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.04258				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.61791				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.00783				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.03703				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.22270				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.96506				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.23788				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.11097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.71386				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.28185				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.48734				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.51479				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.03500	319.45237	2.03500	319.37324				2,368,740,000,000.00	1,164,000,000	3,355,266,400
Total SBSI11 SPOT										2,368,740,000,000.00	1,164,000,000	3,355,266,400
Total For SBSI11										2,368,740,000,000.00	1,164,000,000	3,355,266,400
SBSI14 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	228.67340				0.00	0	2,318,000,000
Total SBSI14 SPOT										0.00	0	2,318,000,000
Total For SBSI14										0.00	0	2,318,000,000
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.92058				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.59391				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.04048				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.13437				0.00	184,600,000	1,762,300,000
Total SBT103 SPOT										0.00	184,600,000	1,762,300,000
Total For SBT103										0.00	184,600,000	1,762,300,000
SBT104 On 30/09/2025 Spot Bond					0.00000	106.33665				0.00	0	700,000,000
Total SBT104 SPOT										0.00	0	700,000,000
Total For SBT104										0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	260,000,00
Total SBT105 SPOT										0.00	0	260,000,00
Total For SBT105										0.00	0	260,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.92033				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	101.26869				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.51577				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.22113				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			7.07000	104.61466	7.07000	104.59470				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.28956				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.57107				0.00	0	260,000,00
Total SBT206 SPOT										0.00	0	260,000,00
Total For SBT206										0.00	0	260,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	107.56720				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.12309				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.90938				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.04647				0.00	0	
Total SGI006 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.52488				0.00	7,400,000,000	3,700,000,000
Total SLI5 SPOT										0.00	7,400,000,000	3,700,000,000
Total For SLI5										0.00	7,400,000,000	3,700,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.55946				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.20500	98.76800	9.20500	98.74345				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.18045				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.20112				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.18858				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.18653				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.20282				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.18254				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.20281				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.19873				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.22719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.19068				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.21094				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.20889				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.39500	105.18205	7.39500	105.16118				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.15521				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01758				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.16224				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.31000				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.14213				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.40178				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.13176				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.13435				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.10750				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.25370				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	101.14129				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.74473				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.84802				0.00	0	400,000,00
Total SPG008 SPOT										0.00	0	400,000,00
Total For SPG008										0.00	0	400,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.80271				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	99.95449				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.50870				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.99302				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	158.34502				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.23000	113.14255	8.23000	113.11749				0.00	0	
Total SSN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.54000	86.90671	9.54000	86.88470				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.07340				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.75925				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.10000	104.74544	7.10000	104.72547				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.76000	118.13863	4.76000	118.10059				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.16845				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.43577				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.30222				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.91500	1.91500	1.91500	319.93561				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.52288				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.39055				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.78153				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	158.85193				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.76000	4.76000	4.76000	118.10059				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			3.90000	3.90000	3.90000	113.82356				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			3.76600	3.76600	3.76600	209.05917				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.01785				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.01755				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.29150				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.26204				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	103.13610				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	102.82280				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 19/06/2023 Spot Bond					0.00000	101.16470				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.77629				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.07226				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.39255				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.37064				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.68500	4.68500	4.68500	229.20287				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.15851				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.73634				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	99.99980				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.45008				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.41500	90.11129	10.41500	90.08603				0.00	0	
Total SSN100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.39190				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.91600	207.46309	3.91600	207.40130				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.86500	229.93384	4.86500	229.85934				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.25674				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.28264				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2022 Spot Bond					0.00000	101.10546				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.75167				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.64288				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.67192				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.54140				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.40141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.44948				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	101.47674				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 21/02/2024 Spot Bond					0.00000	100.12438				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 03/06/2022 Spot Bond					0.00000	101.27209				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN151 On 29/06/2022 Spot Bond					0.00000	100.94793				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN152 On 01/07/2022 Spot Bond					0.00000	100.91841				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN153 On 01/07/2022 Spot Bond					0.00000	100.92005				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN154 On 01/07/2022 Spot Bond					0.00000	100.91677				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN155 On 30/06/2022 Spot Bond					0.00000	100.91841				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156 On 01/07/2022 Spot Bond					0.00000	100.87249				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.87561				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN159 On 05/07/2022 Spot Bond					0.00000	100.87561				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN160 On 05/07/2022 Spot Bond					0.00000	100.85995				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.21719				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	99.99521				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.74500	102.22635	8.74500	102.20244				0.00	0	3,620,004,40
Total SZ25 SPOT										0.00	0	3,620,004,40
Total For SZ25										0.00	0	3,620,004,40
T16OM On 21/08/2022 Spot Bond					0.00000	100.12223				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.13238				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.13194				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.13367				0.00	0	50,000,00
Total T17A13 SPOT										0.00	0	50,000,00
Total For T17A13										0.00	0	50,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.13717				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.13502				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.13717				0.00	0	
Total T17A23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.97592	7.21000	101.95597				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.11451	7.72000	102.09315				0.00	0	150,000,00
Total T17A32 SPOT										0.00	0	150,000,00
Total For T17A32										0.00	0	150,000,00
TC001 On 15/02/2025 Spot Bond					0.00000	100.22626				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.24676				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.04252				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.30373				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.34991				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.51445				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.48125				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.54267				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.64869				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.05044				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.47440				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.61286				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.75378				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.92527				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	99.87806				0.00	1,500,000,000	1,500,000,000
Total TFS169 SPOT										0.00	1,500,000,000	1,500,000,000
Total For TFS169										0.00	1,500,000,000	1,500,000,000
TFS170 On 30/11/2026 Spot Bond					0.00000	100.01546				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.20101				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.24927				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.13846				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.21846				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.10923				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.13653				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.14647				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.23788				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.25927				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.15662				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.29315				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.15144				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.56497				0.00	0	350,000,0€
Total TH15D1 SPOT										0.00	0	350,000,0€
Total For TH15D1										0.00	0	350,000,0€
TH15D: On 21/11/2022 Spot Bond					0.00000	100.32376				0.00	0	120,000,0€
Total TH15D2 SPOT										0.00	0	120,000,0€
Total For TH15D2										0.00	0	120,000,0€
TH15D: On 21/11/2022 Spot Bond					0.00000	100.19735				0.00	0	
Total TH15D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.19161				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.34097				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.32347	8.49000	102.29997				0.00	0	100,000,00
Total TH16A3 SPOT										0.00	0	100,000,00
Total For TH16A3										0.00	0	100,000,00
TH16A On 21/08/2022 Spot Bond					0.00000	100.24820				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.13846				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.18915				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.13782				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.58104	5.76000	101.56511				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.14257				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.35250				0.00	0	50,000,00
Total TH16B2 SPOT										0.00	0	50,000,00
Total For TH16B2										0.00	0	50,000,00
TH16B On 21/08/2024 Spot Bond					0.00000	100.15078				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.14927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.15963				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.15682				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.19559				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.21385				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.20311				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.14682				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.14360				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.14253				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.15454				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.14961				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.14896				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D On 21/02/2026 Spot Bond					0.00000	100.19387				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.18597				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.18106				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.12224				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TH17O On 21/05/2023 Spot Bond					0.00000	100.12551				0.00	0	
Total TH17O3 SPOT										0.00	0	
Total For TH17O3										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.85484				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.80000	102.68352	6.80000	102.66472				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.42000	106.68836	7.42000	106.66724				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.91769				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.90698				0.00	0	300,000,0€
Total TL27 SPOT										0.00	0	300,000,0€
Total For TL27										0.00	0	300,000,0€
TL28 On 24/04/2025 Spot Bond			8.72500	102.34110	8.72500	102.31722				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.91332				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.52710			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.47525			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.55530			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.33000	105.38018	7.33000	105.35957		974,049,982,000.00	132,885,400	1,614,742,700	
Total TN23 SPOT								974,049,982,000.00	132,885,400	1,614,742,700	
Total For TN23								974,049,982,000.00	132,885,400	1,614,742,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	39.42496	100.00000	39.33817		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.10500	103.73163	9.10500	103.70613		1,728,456,780,000.00	189,836,000	1,739,468,200	
Total TN25 SPOT								1,728,456,780,000.00	189,836,000	1,739,468,200	
Total For TN25								1,728,456,780,000.00	189,836,000	1,739,468,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	18.59517	100.00000	18.55357		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.30500	94.67538	10.30500	94.64953		1,675,537,353,000.00	162,594,600	24,543,759,600	
Total TN27 SPOT								1,675,537,353,000.00	162,594,600	24,543,759,600	
Total For TN27								1,675,537,353,000.00	162,594,600	24,543,759,600	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.35593	100.00000	10.33314		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN29 On 07/02/2029 Spot Bond			10.68000	101.21801	10.68000	101.19975		0.00	0	0	
Total TN29 SPOT								0.00	0	0	
Total For TN29								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.35000	96.97922	11.35000	96.94997		0.00	0	900,000,000	
Total TN30 SPOT								0.00	0	900,000,000	
Total For TN30								0.00	0	900,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.52319	8.00000	116.49821		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.81700	100.60561	11.81700	100.58558				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.17500	91.15707	12.17500	91.12764				0.00	0	1,620,000,00
Total TN40 SPOT										0.00	0	1,620,000,00
Total For TN40										0.00	0	1,620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.52785	10.75000	101.49881				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.32858				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.36000				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.15100	102.42155	5.15100	103.72300				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.08043				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.07087				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.09175				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.12041				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	102.26887	7.61000	103.37989				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/06/2022 Spot Bond					0.00000	100.94089				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.95044				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.84217				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.81000	101.37526	6.81000	101.35692				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.17454				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.23951				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92905				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.75511				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			7.10000	104.87303	7.10000	104.85305				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.75511				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.13628	8.62000	101.11296				0.00	0	100,000,00
Total TRA4A8 SPOT										0.00	0	100,000,00
Total For TRA4A8										0.00	0	100,000,00
TRA4B On 13/04/2024 Spot Bond					0.00000	99.02686				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.44245				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.22737				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.17007				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.54232				0.00	0	480,000,00
Total TRA5C1 SPOT										0.00	0	480,000,00
Total For TRA5C1										0.00	0	480,000,00
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.54232				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	98.49050				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26: On 07/02/2023 Spot Bond					0.00000	95.90142				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26: On 13/02/2023 Spot Bond					0.00000	95.71012				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	95.08971				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.95275				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	100.56447				0.00	0	200,000,00
Total TU1B11 SPOT										0.00	0	200,000,00
Total For TU1B11										0.00	0	200,000,00
TU1D1: On 31/01/2025 Spot Bond					0.00000	101.19589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	101.13966				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.72271				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.63135				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.52281				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.32808				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.11798				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.08849				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			230,000,000,000,000.00	2,300,000,000	30,700,000,000	
Total TWC411 SPOT									10,000,000,000,000.00	2,300,000,000	30,700,000,000	
Total For TWC411									10,000,000,000,000.00	2,300,000,000	30,700,000,000	
UG26 On 09/03/2026 Spot Bond			10.55500	104.84569	10.55500	104.81639			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.17234			0.00	0	0	
Total UU1A01 SPOT									0.00	0	0	
Total For UU1A01									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
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.19877				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.17845				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.20487				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.21097				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.22071				0.00	0	200,000,0€
Total UU1B02 SPOT										0.00	0	200,000,0€
Total For UU1B02										0.00	0	200,000,0€
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.26371				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.27181				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10: On 08/07/2022 Spot Bond					0.00000	100.84770				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	101.05333				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	100.67167				0.00	0	677,000,0€
Total VKE14 SPOT										0.00	0	677,000,0€
Total For VKE14										0.00	0	677,000,0€
VKE15: On 14/02/2023 Spot Bond					0.00000	100.18037				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16: On 14/02/2025 Spot Bond					0.00000	100.22314				0.00	0	
Total VKE16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.12281				0.00	0	690,000,00
Total VKE17 SPOT										0.00	0	690,000,00
Total For VKE17										0.00	0	690,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	100.32495				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.24795				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												85,227,118,390,291,000.00
Total for SPOT :												327,641,087,800 581,441,923,60
Total Futures												85 227 118 546 342 300.00 327,641,089,563 581,443,122,85
Total Options										0.00	0	103,70
Grand Total:												85,227,118,546,342,400.00 327,641,089,563 581,443,226,55