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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/05/2022

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			11.84050	76.56807	11.68727	77.32889			0.00	0	35
ES33	On	03/11/2022	Bond Future			12.06115	73.89080	11.89222	74.70736			0.00	0	
ES33	On	02/02/2023	Bond Future			12.26728	75.12636	12.08399	75.98991			0.00	0	
ES33	On	04/05/2023	Bond Future			12.45533	72.70368	12.26302	73.58840			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/08/2022	Bond Future			12.24055	74.83517	12.08730	75.71372			0.00	0	4,76
ES42	On	03/11/2022	Bond Future			12.44274	71.65519	12.27511	72.59074			0.00	0	
ES42	On	02/02/2023	Bond Future			12.62523	72.85548	12.44480	73.83917			0.00	0	
ES42	On	04/05/2023	Bond Future			12.79965	69.91949	12.61062	70.92666			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			162.50211	162.50211	162.43051	162.43051			0.00	0	7,36
I2025	On	03/11/2022	Bond Future			164.84623	164.84623	164.86969	164.86969			0.00	0	
I2025	On	02/02/2023	Bond Future			165.91400	165.91400	166.01125	166.01125			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	Opt Intere
I2025	On	04/05/2023	Bond Future			168.92361	168.92361	169.03667	169.03667			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			122.25362	122.25362	121.84360	121.84360			43,644,542.34	357	3,85
I2029	On	03/11/2022	Bond Future			122.77325	122.77325	122.42898	122.42898			0.00	0	
I2029	On	02/02/2023	Bond Future			124.82157	124.82157	124.52612	124.52612			0.00	0	
I2029	On	04/05/2023	Bond Future			125.80237	125.80237	125.51219	125.51219			0.00	0	
Total I2029 Future												43,644,542.34	357	3,85
Total For I2029												43,644,542.34	357	3,85
I2033	On	04/08/2022	Bond Future			116.42935	116.42935	116.18371	116.18371			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			116.78112	116.78112	116.59997	116.59997			0.00	0	
I2033	On	02/02/2023	Bond Future			118.72930	118.72930	118.59701	118.59701			0.00	0	
I2033	On	04/05/2023	Bond Future			119.51485	119.51485	119.39021	119.39021			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			132.77937	132.77937	132.57877	132.57877			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			134.69486	134.69486	134.56999	134.56999			0.00	0	
I2038	On	02/02/2023	Bond Future			135.04979	135.04979	134.98275	134.98275			0.00	0	
I2038	On	04/05/2023	Bond Future			137.50079	137.50079	137.44369	137.44369			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			122.75677	122.75677	122.52211	122.52211			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			122.57320	122.57320	122.40723	122.40723			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			124.61901	124.61901	124.50469	124.50469			0.00	0	
I2046	On	04/05/2023	Bond Future			124.86437	124.86437	124.75867	124.75867			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			124.86826	124.86826	124.48468	124.48468			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			126.66958	126.66958	126.35384	126.35384			0.00	0	
I2050	On	02/02/2023	Bond Future			126.68203	126.68203	126.41716	126.41716			0.00	0	
I2050	On	04/05/2023	Bond Future			128.98092	128.98092	128.72172	128.72172			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			8.40468	108.93673	8.27349	109.43136		4.93	228,222,449.35	2,095	81,25
R186	On	03/11/2022	Bond Future			8.59641	110.48209	8.43717	111.04857		4.73	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.74854	107.00746	8.56221	107.63167		4.78	0.00	0	
R186	On	04/05/2023	Bond Future			8.87341	108.93063	8.66874	109.57440		4.67	0.00	0	

Contract 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												228,222,449.35	2,095	92,36
R186	On	04/08/2022	Bond Future	6.96	Call			17.75000	0.01775	9,460	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,130.02000	5.13002	5,616,360	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			444.59000	0.44459	292,620	4.84	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,638.10000	1.63810	1,980,760	4.84	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			683.05000	0.68305	475,630	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			26.37000	0.02637	48,200	6.43	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,227.31000	1.22731	1,514,520	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			699.43000	0.69943	488,380	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,205.65000	1.20565	1,489,230	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			715.87000	0.71587	501,370	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,184.06000	1.18406	1,464,190	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,539.60000	5.53960	5,066,800	6.43	0.00	0	
R186	On	03/11/2022	Bond Future	8.23	Call			1,062.32000	1.06232	788,850	4.63	0.00	0	4,3
R186	On	03/11/2022	Bond Future	8.23	Put			1,804.95000	1.80495	2,097,960	4.63	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,609.17000	1.60917	1,254,870	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,278.48000	1.27848	1,490,660	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,629.52000	1.62952	1,273,260	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,263.28000	1.26328	1,473,500	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,650.01000	1.65001	1,291,780	4.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,248.24000	1.24824	1,456,490	4.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			2,478.71000	2.47871	2,058,760	5.02	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			807.57000	0.80757	954,100	5.02	0.00	0	4,3
R186	On	02/02/2023	Bond Future	8.32	Put			2,089.43000	2.08943	2,481,790	4.70	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,287.33000	1.28733	1,052,800	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,071.69000	2.07169	2,461,370	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,303.29000	1.30329	1,066,750	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,053.72000	2.05372	2,441,390	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,271.13000	1.27113	1,039,280	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			2,230.33000	2.23033	1,883,370	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			1,754.08000	1.75408	2,050,890	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			2,248.65000	2.24865	1,900,070	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			1,741.01000	1.74101	2,036,200	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			2,267.04000	2.26704	1,916,840	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			1,728.03000	1.72803	2,021,600	4.71	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												228,222,449.35	2,095	111,77
R197	On	04/08/2022	Bond Future			328.73249	328.73249	328.58750	328.58750			0.00	0	8;
R197	On	03/11/2022	Bond Future			333.47339	333.47339	333.51995	333.51995			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R197	On	02/02/2023	Bond Future			330.31535	330.31535	330.50890	330.50890			0.00	0	
R197	On	04/05/2023	Bond Future			336.31187	336.31187	336.53629	336.53629			0.00	0	
Total R197 Future												0.00	0	87
Total For R197												0.00	0	87
R202	On	04/08/2022	Bond Future			252.17033	252.17033	252.11284	252.11284			4,539,065.94	18	6,57
R202	On	03/11/2022	Bond Future			255.80700	255.80700	255.89722	255.89722			0.00	0	
R202	On	02/02/2023	Bond Future			255.44147	255.44147	255.64608	255.64608			0.00	0	
R202	On	04/05/2023	Bond Future			260.07574	260.07574	260.30554	260.30554			0.00	0	
Total R202 Future												4,539,065.94	18	6,57
Total For R202												4,539,065.94	18	6,57
R2023	On	04/08/2022	Bond Future			5.64975	104.56330	5.64629	104.56520		0.57	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.56762	102.13019	5.36503	102.19265		0.33	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			248.78000	0.24878	244,110	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			39.03000	0.03903	36,260	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			253.38000	0.25338	248,740	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			38.17000	0.03817	35,430	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			257.87000	0.25787	253,380	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			37.21000	0.03721	34,620	0.63	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			301.78000	0.30178	251,790	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			23.36000	0.02336	35,830	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			296.32000	0.29632	246,640	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			24.03000	0.02403	36,810	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			299.04000	0.29904	249,210	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			23.69000	0.02369	36,320	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			9.97808	89.96422	9.78734	90.89269		8.14	59,736,242.08	664	97,88
R2030	On	03/11/2022	Bond Future			10.16732	91.24136	9.95593	92.23733		7.87	0.00	0	18,74
R2030	On	02/02/2023	Bond Future			10.33505	88.73863	10.10403	89.79201		7.84	0.00	0	
R2030	On	04/05/2023	Bond Future			10.48946	90.33537	10.24508	91.41439		7.59	0.00	0	
Total R2030 Future												59,736,242.08	664	116,65
R2030	On	04/08/2022	Bond Future	8.30	Call			8.86000	0.00886	1,980	7.61	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			7,683.35000	7.68335	8,604,940	7.61	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			185.36000	0.18536	76,820	7.65	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			3,891.35000	3.89135	4,711,280	7.65	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			774.89000	0.77489	439,820	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			110.81000	0.11081	160,070	9.47	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			1,997.13000	1.99713	2,590,530	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			793.33000	0.79333	452,600	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			1,965.75000	1.96575	2,553,490	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			811.89000	0.81189	465,510	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			1,934.52000	1.93452	2,516,610	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,586.47000	5.58647	4,707,260	9.47	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,309.01000	2.30901	1,714,340	7.93	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			1,675.71000	1.67571	2,077,010	7.93	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Call			7,532.12000	7.53212	6,605,070	9.47	0.00	0	
R2030	On	03/11/2022	Bond Future	11.57	Put			270.20000	0.27020	339,120	9.47	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Call			1,391.49000	1.39149	951,690	7.70	0.00	0	50
R2030	On	03/11/2022	Bond Future	9.70	Put			2,616.28000	2.61628	3,172,450	7.70	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,282.02000	2.28202	1,691,170	7.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,695.76000	1.69576	2,100,880	7.92	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,335.92000	2.33592	1,737,450	7.93	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			1,655.61000	1.65561	2,053,110	7.93	0.00	0	
R2030	On	03/11/2022	Bond Future	10.20	Call			2,614.40000	2.61440	1,978,800	8.00	0.00	0	50
R2030	On	03/11/2022	Bond Future	10.20	Put			1,465.71000	1.46571	1,826,080	8.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put			3,516.61000	3.51661	4,161,950	7.65	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Put			2,647.93000	2.64793	3,176,560	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call			431.61000	0.43161	246,720	7.29	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put			6,633.58000	6.63358	7,502,070	7.29	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			762.97000	0.76297	498,540	7.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put			5,040.39000	5.04039	5,829,340	7.39	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call			1,447.10000	1.44710	1,039,060	7.65	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put			2,600.74000	2.60074	3,122,880	7.85	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call			1,715.19000	1.71519	1,257,880	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put			3,125.74000	3.12574	3,721,810	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call			2,010.41000	2.01041	1,503,270	7.81	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put			2,767.97000	2.76797	3,314,210	7.81	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.99	Call			2,122.15000	2.12215	1,597,400	7.83	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			2,144.88000	2.14488	1,616,740	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			2,624.40000	2.62440	3,149,640	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			2,167.46000	2.16746	1,636,220	7.85	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,482.57000	3.48257	2,771,670	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			2,226.14000	2.22614	2,594,260	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			1,440.36000	1.44036	1,011,590	7.21	0.00	0	10
R2030	On	04/05/2023	Bond Future	9.58	Put			4,462.28000	4.46228	5,112,530	7.21	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			8,291.75000	8.29175	7,330,290	9.17	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			737.42000	0.73742	854,980	9.17	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/05/2023	Bond Future	10.00	Call			2,228.57000	2.22857	1,671,570	7.46	0.00	0	1,00
R2030	On	04/05/2023	Bond Future	10.00	Put			3,327.45000	3.32745	3,849,470	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call			3,455.59000	3.45559	2,747,280	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			2,242.88000	2.24288	2,613,590	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			3,509.30000	3.50930	2,795,800	7.75	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			2,209.18000	2.20918	2,574,700	7.75	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,922.30000	5.92230	5,048,670	8.47	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1,213.96000	1.21396	1,419,350	8.47	0.00	0	10
Total R2030 Option												0.00	0	6,60
Total For R2030												59,736,242.08	664	123,30
R2032	On	04/08/2022	Bond Future			10.41011	90.00578	10.23571	90.96627		9.06	174,971,236.32	1,944	78,12
R2032	On	03/11/2022	Bond Future			10.59372	87.13253	10.40193	88.15963		9.12	0.00	0	87,90
R2032	On	02/02/2023	Bond Future			10.75529	88.56922	10.54759	89.65257		8.76	0.00	0	
R2032	On	04/05/2023	Bond Future			10.90108	86.00350	10.68284	87.11307		8.88	0.00	0	
Total R2032 Future												174,971,236.32	1,944	166,00
R2032	On	04/08/2022	Bond Future	8.97	Call			14.96000	0.01496	4,040	7.97	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,424.22000	7.42422	8,373,790	7.97	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call			108.52000	0.10852	41,570	8.03	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Put			4,911.40000	4.91140	5,804,940	8.03	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			378.16000	0.37816	186,230	8.41	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put			1,546.95000	1.54695	2,030,450	9.01	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Put			866.80000	0.86680	1,177,010	9.32	0.00	0	
R2032	On	04/08/2022	Bond Future	9.80	Call			489.10000	0.48910	254,840	8.51	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.80	Put			2,951.01000	2.95101	3,677,240	8.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Call			1,087.01000	1.08701	672,770	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.10	Put			1,844.19000	1.84419	2,390,440	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,348.55000	1.34855	871,560	9.01	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			35.20000	0.03520	47,780	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,376.42000	1.37642	893,260	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			1,519.20000	1.51920	1,996,530	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,404.76000	1.40476	915,300	9.03	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			1,491.97000	1.49197	1,963,000	9.03	0.00	0	
R2032	On	04/08/2022	Bond Future	10.50	Call			2,316.91000	2.31691	1,666,630	9.32	0.00	0	90
R2032	On	04/08/2022	Bond Future	9.72	Put			3,301.97000	3.30197	4,070,530	8.41	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Call			4,411.51000	4.41151	3,572,170	10.10	0.00	0	
R2032	On	04/08/2022	Bond Future	11.00	Put			303.96000	0.30396	425,110	10.10	0.00	0	7,50
R2032	On	04/08/2022	Bond Future	11.60	Call			7,228.27000	7.22827	6,296,460	10.86	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			74.09000	0.07409	102,770	10.86	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,608.63000	8.60863	7,660,720	11.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.36	Call			300.53000	0.30053	158,590	8.07	0.00	0	4
R2032	On	03/11/2022	Bond Future	9.36	Put			6,172.23000	6.17223	7,057,390	8.07	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			372.82000	0.37282	202,900	8.05	0.00	0	5
R2032	On	03/11/2022	Bond Future	9.46	Put			5,658.84000	5.65884	6,516,020	8.05	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,418.29000	1.41829	974,020	8.76	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,012.98000	3.01298	3,595,810	8.76	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			1,534.97000	1.53497	1,068,420	8.81	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			2,853.82000	2.85382	3,414,370	8.81	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Call			268.89000	0.26889	139,760	8.08	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Put			6,435.26000	6.43526	7,333,230	8.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,421.36000	2.42136	1,811,970	9.11	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			1,947.71000	1.94771	2,365,420	9.11	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			2,635.64000	2.63564	1,997,930	9.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			1,787.96000	1.78796	2,177,350	9.17	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			1,020.39000	1.02039	662,150	8.54	0.00	0	7
R2032	On	03/11/2022	Bond Future	9.92	Put			3,673.71000	3.67371	4,342,570	8.54	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,989.80000	2.98980	2,309,610	9.27	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			1,558.66000	1.55866	1,905,570	9.27	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			6,433.80000	6.43380	5,527,980	10.44	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			518.57000	0.51857	639,850	10.44	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Call			1,656.89000	1.65689	1,168,200	8.87	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Put			2,701.02000	2.70102	3,239,430	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call			9,695.87000	9.69587	8,712,490	11.47	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			203.34000	0.20334	247,060	11.47	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			2,956.73000	2.95673	2,280,290	9.26	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			1,578.41000	1.57841	1,929,070	9.26	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put			6,504.41000	6.50441	7,362,130	7.92	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			3,795.82000	3.79582	4,402,930	8.51	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,860.00000	1.86000	1,361,830	8.57	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			3,605.76000	3.60576	4,190,940	8.57	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			445.82000	0.44582	264,570	7.92	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			7,289.72000	7.28972	8,191,820	7.92	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			584.26000	0.58426	358,630	7.92	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.39	Put			3,101.38000	3.10138	3,623,680	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			2,292.63000	2.29263	1,727,910	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			3,073.48000	3.07348	3,592,110	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,241.93000	1.24193	855,720	8.31	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			4,627.22000	4.62722	5,324,360	8.31	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,725.31000	1.72531	1,249,070	8.51	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			2,391.37000	2.39137	2,814,940	8.88	0.00	0	

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		6,666.26000	6.66626	5,755,390	10.03	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		923.53000	0.92353	1,096,010	10.03	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		2,242.11000	2.24211	1,684,720	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,129.48000	3.12948	3,655,440	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,267.29000	2.26729	1,706,240	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		805.54000	0.80554	955,170	10.22	0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call		10,949.95000	10.94995	9,924,980	11.06	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		324.01000	0.32401	382,390	11.06	0.00	0	70
R2032	On	02/02/2023	Bond Future	10.50	Call		2,553.59000	2.55359	1,952,770	8.76	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,804.36000	2.80436	3,286,890	8.76	0.00	0	40
R2032	On	02/02/2023	Bond Future	10.67	Call		3,032.03000	3.03203	2,372,250	8.88	0.00	0	70
R2032	On	02/02/2023	Bond Future	11.84	Call		7,264.33000	7.26433	6,330,610	10.22	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Call		3,582.14000	3.58214	2,879,710	8.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put		2,629.43000	2.62943	3,036,570	8.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call		3,611.02000	3.61102	2,905,720	8.96	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put		2,607.80000	2.60780	3,012,070	8.96	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Call		3,640.01000	3.64001	2,931,850	8.96	0.00	0	
R2032	On	04/05/2023	Bond Future	10.89	Put		2,586.32000	2.58632	2,987,730	8.96	0.00	0	
Total R2032 Option											0.00	0	22,46
Total For R2032											174,971,236.32	1,944	188,52
R2035	On	04/08/2022	Bond Future			10.81441	90.76417	10.65581	91.74530	10.18	0.00	0	129,17
R2035	On	03/11/2022	Bond Future			10.99146	87.56691	10.81780	88.61481	10.31	0.00	0	3,00
R2035	On	02/02/2023	Bond Future			11.15193	89.00987	10.96446	90.11459	9.94	0.00	0	
R2035	On	04/05/2023	Bond Future			11.29043	86.11329	11.09441	87.24421	10.11	0.00	0	
Total R2035 Future											0.00	0	132,15
R2035	On	04/08/2022	Bond Future	9.53	Call		31.14000	0.03114	10,450	8.86	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		7,468.54000	7.46854	8,428,980	8.86	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		123.57000	0.12357	51,730	8.87	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		5,427.15000	5.42715	6,336,440	8.87	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,243.80000	1.24380	804,880	9.92	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.73	Put		1,413.88000	1.41388	1,830,130	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		57.45000	0.05745	76,180	12.34	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		1,573.34000	1.57334	1,064,170	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		1,672.01000	1.67201	2,143,970	10.05	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		1,839.94000	1.83994	1,281,120	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		1,440.96000	1.44096	1,863,270	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,874.79000	1.87479	1,309,910	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		2,033.34000	2.03334	2,575,550	9.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		1,909.98000	1.90998	1,339,050	10.17	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put			1,387.21000	1.38721	1,797,410	10.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,515.93000	3.51593	2,748,110	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			628.47000	0.62847	841,780	10.71	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call			8,871.73000	8.87173	7,909,330	12.34	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,759.86000	1.75986	1,279,340	10.12	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,286.78000	3.28678	3,854,160	10.12	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.13	Call			3,589.30000	3.58930	2,878,250	10.76	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			1,718.25000	1.71825	2,055,100	10.76	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			368.71000	0.36871	208,640	9.06	0.00	0	5
R2035	On	03/11/2022	Bond Future	9.82	Put			6,754.17000	6.75417	7,642,000	9.06	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.30	Call			1,116.60000	1.11660	757,260	9.79	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Put			4,350.71000	4.35071	5,039,270	9.79	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			10,630.72000	10.63072	9,634,670	13.23	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			274.45000	0.27445	326,300	13.23	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	10.99	Call			3,065.34000	3.06534	2,406,800	10.56	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,026.17000	2.02617	2,415,530	10.56	0.00	0	5
R2035	On	03/11/2022	Bond Future	11.05	Call			3,285.15000	3.28515	2,603,500	10.64	0.00	0	1,0
R2035	On	03/11/2022	Bond Future	11.05	Put			1,888.05000	1.88805	2,254,300	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call			3,627.94000	3.62794	2,913,330	10.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			1,697.91000	1.69791	2,031,200	10.77	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,666.96000	3.66696	2,948,820	10.79	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put			1,678.00000	1.67800	2,007,760	10.79	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Put			5,386.80000	5.38680	6,110,820	9.25	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,151.49000	2.15149	1,630,450	9.65	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			3,989.28000	3.98928	4,572,960	9.65	0.00	0	5
R2035	On	02/02/2023	Bond Future	10.87	Put			3,305.72000	3.30572	3,809,940	9.84	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,771.06000	2.77106	2,166,880	9.84	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,275.41000	3.27541	3,775,950	9.84	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			566.67000	0.56667	358,850	8.89	0.00	0	5
R2035	On	02/02/2023	Bond Future	9.81	Put			7,836.13000	7.83613	8,733,030	8.89	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,303.98000	1.30398	923,280	9.25	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	11.06	Put			2,766.77000	2.76677	3,203,710	9.99	0.00	0	5
R2035	On	02/02/2023	Bond Future	13.22	Call			12,412.50000	12.41250	11,367,660	12.58	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			359.74000	0.35974	419,620	12.58	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	10.86	Call			2,711.87000	2.71187	2,115,050	9.83	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put			3,336.26000	3.33626	3,844,160	9.83	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call			2,741.38000	2.74138	2,140,880	9.84	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			3,299.81000	3.29981	2,635,480	9.98	0.00	0	1,0
R2035	On	02/02/2023	Bond Future	11.05	Put			2,793.24000	2.79324	3,233,630	9.98	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,332.29000	3.33229	2,664,510	9.99	0.00	0	

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		3,856.19000	3.85619	3,171,510	10.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		3,186.74000	3.18674	3,632,980	10.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		3,887.96000	3.88796	3,200,320	10.26	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put		3,160.94000	3.16094	3,604,220	10.26	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Call		3,824.54000	3.82454	3,142,840	10.25	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put		3,212.71000	3.21271	3,661,930	10.25	0.00	0	
Total R2035 Option											0.00	0	10,95
Total For R2035											0.00	0	143,15
R2037	On	04/08/2022	Bond Future			11.02996	82.13751	10.86635	83.15711	11.40	0.00	0	126,44
R2037	On	03/11/2022	Bond Future			11.19735	83.30378	11.01941	84.38768	11.00	0.00	0	
R2037	On	02/02/2023	Bond Future			11.34903	80.42042	11.15791	81.55964	11.19	0.00	0	
R2037	On	04/05/2023	Bond Future			11.48883	81.86895	11.28936	83.03458	10.86	0.00	0	
Total R2037 Future											0.00	0	126,44
R2037	On	04/08/2022	Bond Future	10.10	Call		180.28000	0.18028	80,070	10.33	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,213.29000	5.21329	6,132,680	10.33	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,763.64000	1.76364	1,213,610	11.60	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		1,615.10000	1.61510	2,084,670	11.60	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,797.38000	1.79738	1,241,110	11.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		885.12000	0.88512	1,176,130	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,963.22000	3.96322	3,145,290	12.59	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		586.52000	0.58652	788,190	12.59	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		1,586.15000	1.58615	2,049,480	11.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,612.22000	6.61222	5,660,420	13.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		191.24000	0.19124	259,040	13.53	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call		1,831.31000	1.83131	1,268,960	11.62	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,557.46000	1.55746	2,014,710	11.62	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,005.44000	3.00544	2,276,850	12.15	0.00	0	1,04
R2037	On	03/11/2022	Bond Future	11.30	Call		3,497.05000	3.49705	2,778,120	11.36	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,797.44000	1.79744	2,162,410	11.36	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,535.46000	3.53546	2,812,970	11.37	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,776.24000	1.77624	2,137,650	11.37	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,574.24000	3.57424	2,847,790	11.39	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,755.48000	1.75548	2,112,930	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,451.07000	3.45107	3,919,190	11.01	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,738.25000	2.73825	2,074,560	10.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,514.01000	3.51401	3,989,540	10.99	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,767.71000	2.76771	2,100,430	11.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,482.43000	3.48243	3,954,370	11.00	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,797.32000	2.79732	2,126,220	11.01	0.00	0	

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		3,652.38000	3.65238	2,978,810	10.91		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		3,471.71000	3.47171	3,963,770	10.91		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		3,590.56000	3.59056	2,923,280	10.90		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		3,527.75000	3.52775	4,026,100	10.90		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Call		3,621.57000	3.62157	2,951,140	10.91		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		3,499.80000	3.49980	3,995,000	10.91		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			11.15111	83.84452	10.99266	84.90563	12.11		0.00	0	120,05
R2040	On	03/11/2022	Bond Future			11.31375	85.03510	11.14162	86.16218	11.68		0.00	0	3,96
R2040	On	02/02/2023	Bond Future			11.46141	81.93004	11.27673	83.11395	11.90		0.00	0	
R2040	On	04/05/2023	Bond Future			11.59731	83.40616	11.40472	84.61733	11.54		0.00	0	
Total R2040 Future												0.00	0	124,01
R2040	On	04/08/2022	Bond Future	9.70	Call		15.81000	0.01581	4,800	10.57		0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		9,511.77000	9.51177	10,561,870	10.57		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		929.79000	0.92979	565,970	11.64		0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		2,945.81000	2.94581	3,643,100	11.64		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,935.40000	1.93540	1,349,230	12.15		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		140.61000	0.14061	187,740	14.43		0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Put		1,683.45000	1.68345	2,158,390	12.15		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,972.16000	1.97216	1,379,490	12.17		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		1,652.93000	1.65293	2,121,370	12.17		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,009.13000	2.00913	1,410,140	12.18		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		1,622.71000	1.62271	2,084,830	12.18		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,958.12000	7.95812	6,944,140	14.43		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,690.51000	3.69051	2,872,590	11.85		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,071.73000	2.07173	2,380,890	11.85		0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Call		8,971.04000	8.97104	7,894,430	13.83		0.00	0	
R2040	On	03/11/2022	Bond Future	12.52	Put		575.54000	0.57554	626,010	13.83		0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Call		1,442.84000	1.44284	942,750	10.92		0.00	0	1,10
R2040	On	03/11/2022	Bond Future	10.70	Put		4,446.63000	4.44663	5,073,620	10.92		0.00	0	
R2040	On	03/11/2022	Bond Future	11.20	Call		2,960.90000	2.96090	2,233,990	11.62		0.00	0	1,10
R2040	On	03/11/2022	Bond Future	11.20	Put		2,575.96000	2.57596	2,976,130	11.62		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,730.97000	3.73097	2,908,350	11.86		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,048.05000	2.04805	2,352,510	11.86		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,771.60000	3.77160	2,944,320	11.87		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,024.61000	2.02461	2,324,410	11.87		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,905.96000	3.90596	4,470,190	11.76		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,845.13000	2.84513	2,221,490	11.77		0.00	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		3,870.99000	3.87099	4,431,260	11.77		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,783.27000	2.78327	2,167,290	11.75		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,941.46000	3.94146	4,509,390	11.75		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,813.98000	2.81398	2,194,300	11.76		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,936.29000	3.93629	3,166,870	11.48		0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		3,839.16000	3.83916	4,280,910	11.48		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,969.49000	3.96949	3,196,820	11.48		0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		3,808.90000	3.80890	4,247,400	11.48		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,903.21000	3.90321	3,137,040	11.47		0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		3,869.63000	3.86963	4,314,630	11.47		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			11.17927	80.60357	11.03109	81.61455	12.89		0.00	0	76,65
R2044	On	03/11/2022	Bond Future			11.33346	81.74815	11.17250	82.82237	12.44		0.00	0	
R2044	On	02/02/2023	Bond Future			11.47322	78.71416	11.30059	79.84285	12.70		0.00	0	
R2044	On	04/05/2023	Bond Future			11.60149	80.13245	11.42160	81.28716	12.33		0.00	0	
Total R2044 Future												0.00	0	76,65
R2044	On	04/08/2022	Bond Future	11.08	Call		2,030.26000	2.03026	1,456,200	13.02		0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,694.24000	1.69424	2,131,160	13.02		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,068.06000	2.06806	1,487,900	13.03		0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,663.62000	1.66362	2,094,440	13.03		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,106.06000	2.10606	1,519,850	13.05		0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,633.30000	1.63330	2,058,070	13.05		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,737.25000	3.73725	2,945,670	12.65		0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,160.55000	2.16055	2,443,190	12.65		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,656.13000	3.65613	2,873,540	12.62		0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,210.22000	2.21022	2,501,850	12.62		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,696.61000	3.69661	2,909,500	12.63		0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,185.26000	2.18526	2,472,370	12.63		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,951.01000	3.95101	4,472,500	12.59		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2,976.17000	2.97617	2,365,480	12.60		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,915.41000	3.91541	4,433,410	12.60		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2,912.27000	2.91227	2,308,820	12.58		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,986.62000	3.98662	4,511,860	12.58		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2,944.26000	2.94426	2,337,060	12.59		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		3,984.44000	3.98444	3,243,490	12.26		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,994.84000	3.99484	4,408,600	12.26		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		4,017.87000	4.01787	3,273,830	12.27		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Put		3,963.32000	3.96332	4,373,990	12.27		0.00	0	

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			3,951.13000	3.95113	3,212,970	12.25	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,026.57000	4.02657	4,443,120	12.25	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	76,65
R2048	On	04/08/2022	Bond Future			11.09972	84.03317	10.94635	85.11602		12.69	0.00	0	200,68
R2048	On	03/11/2022	Bond Future			11.25089	80.80369	11.08468	81.95083		12.91	0.00	0	
R2048	On	02/02/2023	Bond Future			11.38779	82.13540	11.20987	83.33807		12.49	0.00	0	
R2048	On	04/05/2023	Bond Future			11.50546	79.17911	11.32026	80.40907		12.80	0.00	0	
Total R2048 Future												0.00	0	200,68
R2048	On	04/08/2022	Bond Future	9.70	Call			18.62000	0.01862	5,910	11.08	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			9,844.11000	9.84411	10,914,250	11.08	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			198.18000	0.19818	90,850	11.24	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			5,849.39000	5.84939	6,824,910	11.24	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			435.51000	0.43551	229,170	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			1,771.19000	1.77119	2,252,670	12.66	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			2,049.46000	2.04946	1,441,400	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			1,738.69000	1.73869	2,213,480	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			4,507.37000	4.50737	5,383,880	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			2,088.35000	2.08835	1,473,620	12.69	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			1,706.67000	1.70667	2,174,790	12.69	0.00	0	!
R2048	On	04/08/2022	Bond Future	10.90	Call			1,716.47000	1.71647	1,169,820	12.54	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,048.74000	2.04874	2,584,940	12.54	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			2,010.95000	2.01095	1,409,580	12.66	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			3,718.34000	3.71834	2,970,760	13.32	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,237.72000	2.23772	2,637,280	13.32	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			3,760.22000	3.76022	3,008,780	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,212.00000	2.21200	2,607,700	13.34	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			3,802.27000	3.80227	3,046,790	13.36	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,186.55000	2.18655	2,578,210	13.36	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			3,963.19000	3.96319	4,514,350	12.31	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			2,998.17000	2.99817	2,354,770	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put			4,036.45000	4.03645	4,595,720	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call			3,031.56000	3.03156	2,384,090	12.30	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put			3,999.82000	3.99982	4,555,020	12.30	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			3,064.83000	3.06483	2,413,320	12.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			4,176.11000	4.17611	3,448,030	12.89	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			3,976.31000	3.97631	4,478,190	12.89	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			4,106.14000	4.10614	3,384,650	12.87	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			4,040.61000	4.04061	4,549,080	12.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	04/05/2023	Bond Future	11.34	Call			4,141.06000	4.14106	3,416,270	12.88	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			4,008.35000	4.00835	4,513,520	12.88	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			10.84546	69.89902	10.69239	70.72573		11.49	0.00	0	27,94
R209	On	03/11/2022	Bond Future			11.00352	67.74659	10.83718	68.62621		11.61	0.00	0	4,13
R209	On	02/02/2023	Bond Future			11.14290	68.86354	10.96469	69.78828		11.24	0.00	0	
R209	On	04/05/2023	Bond Future			11.26857	66.95140	11.08290	67.89803		11.41	0.00	0	
Total R209 Future												0.00	0	32,07
R209	On	04/08/2022	Bond Future	10.57	Call			1,093.61000	1.09361	719,760	11.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			1,764.86000	1.76486	2,217,720	11.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,118.21000	1.11821	738,930	11.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			1,734.27000	1.73427	2,181,700	11.26	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1,143.24000	1.14324	758,540	11.27	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			1,704.18000	1.70418	2,146,190	11.27	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			488.59000	0.48859	301,810	10.51	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			5,169.13000	5.16913	5,861,970	10.51	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Call			2,679.34000	2.67934	2,121,410	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,765.78000	1.76578	2,087,470	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			67.91000	0.06791	32,370	10.22	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put			9,328.23000	9.32823	10,172,310	10.22	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			133.75000	0.13375	68,840	10.15	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			7,824.56000	7.82456	8,639,270	10.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			4,399.07000	4.39907	3,708,290	12.79	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			987.31000	0.98731	1,176,150	12.79	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			1,337.97000	1.33797	963,810	11.32	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,171.15000	3.17115	3,676,610	11.32	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			2,647.80000	2.64780	2,092,990	11.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			1,786.63000	1.78663	2,111,440	11.90	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.02	Call			2,711.03000	2.71103	2,149,820	11.93	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			1,745.14000	1.74514	2,063,550	11.93	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,742.88000	2.74288	2,178,590	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,724.71000	1.72471	2,040,040	11.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,117.31000	3.11731	3,560,200	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			2,218.22000	2.21822	1,733,210	11.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,088.81000	3.08881	3,528,540	11.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			2,168.41000	2.16841	1,689,740	11.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,145.79000	3.14579	3,591,860	11.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			2,193.36000	2.19336	1,711,510	11.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/05/2023	Bond Future	11.10	Call			3,113.10000	3.11310	2,561,040	11.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			3,025.13000	3.02513	3,419,700	11.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			3,140.00000	3.14000	2,585,360	11.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			3,000.67000	3.00067	3,392,660	11.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call			3,086.29000	3.08629	2,536,820	11.48	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put			3,049.75000	3.04975	3,446,910	11.48	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			226.38948	226.38948	225.86148	225.86148			0.00	0	1,02
R210	On	03/11/2022	Bond Future			226.69248	226.69248	226.28962	226.28962			0.00	0	
R210	On	02/02/2023	Bond Future			230.47530	230.47530	230.16653	230.16653			0.00	0	
R210	On	04/05/2023	Bond Future			231.60050	231.60050	231.30573	231.30573			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			10.27091	84.76106	10.09635	85.62577		8.84	0.00	0	27,11
R213	On	03/11/2022	Bond Future			10.45721	82.42608	10.26472	83.35253		8.87	0.00	0	
R213	On	02/02/2023	Bond Future			10.62453	83.78378	10.41530	84.76268		8.47	0.00	0	
R213	On	04/05/2023	Bond Future			10.76823	81.74204	10.54817	82.74475		8.57	0.00	0	
Total R213 Future												0.00	0	27,11
R213	On	04/08/2022	Bond Future	9.88	Call			818.41000	0.81841	518,120	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			1,906.47000	1.90647	2,470,890	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			838.40000	0.83840	532,630	8.75	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			1,875.76000	1.87576	2,434,700	8.75	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			858.68000	0.85868	547,300	8.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			1,845.39000	1.84539	2,398,720	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			1,088.62000	1.08862	737,620	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,181.01000	3.18101	3,756,460	8.56	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			2,281.95000	2.28195	1,729,160	8.96	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			1,773.58000	1.77358	2,147,240	8.96	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			258.23000	0.25823	138,540	8.05	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			6,002.32000	6.00232	6,809,080	8.05	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			292.72000	0.29272	159,720	8.03	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			5,720.54000	5.72054	6,513,990	8.03	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,363.82000	2.36382	1,800,390	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			1,711.32000	1.71132	2,074,340	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			1,357.56000	1.35756	952,010	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			2,752.80000	2.75280	3,273,700	8.67	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,822.52000	1.82252	1,336,090	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,185.78000	2.18578	2,625,800	8.83	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			2,309.15000	2.30915	1,752,800	8.97	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			1,752.70000	1.75270	2,122,800	8.97	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,336.30000	2.33630	1,776,400	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			1,731.81000	1.73181	2,098,360	8.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			2,921.33000	2.92133	3,411,280	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			2,575.18000	2.57518	3,020,100	8.37	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call			427.80000	0.42780	260,690	7.76	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			6,628.56000	6.62856	7,440,350	7.76	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			1,530.35000	1.53035	1,110,410	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			3,469.95000	3.46995	4,028,910	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			1,946.07000	1.94607	1,457,120	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			461.61000	0.46161	548,450	10.29	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call			1,968.27000	1.96827	1,476,010	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			2,895.68000	2.89568	3,382,320	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,990.88000	1.99088	1,494,780	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			2,870.48000	2.87048	3,353,280	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			2,266.57000	2.26657	1,732,590	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			2,460.53000	2.46053	1,902,040	8.43	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			2,391.26000	2.39126	2,811,670	8.43	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			8,350.05000	8.35005	7,457,990	10.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call			3,281.29000	3.28129	2,649,100	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			2,451.65000	2.45165	2,822,170	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			3,307.20000	3.30720	2,672,480	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			2,432.25000	2.43225	2,800,240	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			3,333.21000	3.33321	2,695,980	8.72	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			2,412.97000	2.41297	2,778,450	8.72	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			11.13618	66.81066	10.98309	67.66454		12.65	7,482,793.92	112	13,18
R214	On	03/11/2022	Bond Future			11.28942	64.47381	11.12379	65.37876		12.84	0.00	0	
R214	On	02/02/2023	Bond Future			11.42824	65.53621	11.25122	66.48526		12.43	0.00	0	
R214	On	04/05/2023	Bond Future			11.54796	63.42094	11.36395	64.39174		12.69	0.00	0	
Total R214 Future												7,482,793.92	112	13,18
R214	On	04/08/2022	Bond Future	10.97	Call			1,460.38000	1.46038	1,011,180	12.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,534.21000	1.53421	1,938,890	12.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,489.30000	1.48930	1,034,970	12.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,506.72000	1.50672	1,906,270	12.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,518.63000	1.51863	1,058,970	12.64	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,479.70000	1.47970	1,873,920	12.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.36	Call		3,029.52000	3.02952	2,371,460	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,744.99000	1.74499	1,991,880	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		2,962.91000	2.96291	2,312,770	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,785.58000	1.78558	2,040,390	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		2,996.14000	2.99614	2,342,030	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,765.18000	1.76518	2,016,020	12.97	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,274.45000	3.27445	3,723,180	12.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		2,360.95000	2.36095	1,857,450	12.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,244.87000	3.24487	3,690,420	12.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		2,309.33000	2.30933	1,812,210	12.25	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,304.23000	3.30423	3,756,160	12.25	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		2,335.07000	2.33507	1,834,750	12.26	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		3,257.83000	3.25783	2,635,870	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		3,225.54000	3.22554	3,574,380	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		3,285.52000	3.28552	2,660,940	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		3,199.91000	3.19991	3,546,130	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call		3,230.24000	3.23024	2,611,160	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		3,251.34000	3.25134	3,603,060	12.57	0.00	0	
Total R214 Option											0.00	0	
Total For R214											7,482,793.92	112	13,18
Total for Bond											518,596,329.95	5,190	1,298,74
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			828.71700	828.71700	836.94300	836.94300				8,287,170.00	1	1,1'
GOVI On 03/11/2022 GOVI			840.57800	840.57800	849.41100	849.41100				0.00	0	
GOVI On 02/02/2023 GOVI			854.37900	854.37900	863.73500	863.73500				0.00	0	
GOVI On 04/05/2023 GOVI			869.65000	869.65000	879.25000	879.25000				0.00	0	
Total GOVI Future										8,287,170.00	1	1,1'
GOVI On 04/08/2022 GOVI	819.26	Call			176,830.00000	17.68300	94,570,000			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			176,730.00000	17.67300	94,470,000			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			176,630.00000	17.66300	94,370,000			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			289,810.00000	28.98100	201,480,000			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			290,010.00000	29.00100	201,680,000			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			289,910.00000	28.99100	201,580,000			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 Interr
GOVI	On	02/02/2023	GOVI	850.84	Call			128,950.00000	12.89500	35,390,000		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			129,150.00000	12.91500	35,590,000		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			129,050.00000	12.90500	35,490,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			263,800.00000	26.38000	167,800,000		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			263,700.00000	26.37000	167,700,000		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			263,900.00000	26.39000	167,900,000		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												8,287,170.00	1	1,1'
Total for GOVI												8,287,170.00	1	1,1'
AL37	On	04/08/2022	Index Future			829.60500	829.60500	833.18600	833.18600			0.00	0	
AL37	On	03/11/2022	Index Future			841.47800	841.47800	845.59800	845.59800			0.00	0	
AL37	On	02/02/2023	Index Future			855.29400	855.29400	859.85800	859.85800			0.00	0	
AL37	On	04/05/2023	Index Future			870.58100	870.58100	875.30400	875.30400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			946.43600	946.43600	956.10000	956.10000			0.00	0	
AL7T	On	03/11/2022	Index Future			959.98200	959.98200	970.34300	970.34300			0.00	0	
AL7T	On	02/02/2023	Index Future			975.74300	975.74300	986.70700	986.70700			0.00	0	
AL7T	On	04/05/2023	Index Future			993.18300	993.18300	1,004.43100	1,004.43100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/08/2022	Index Future			840.13100	840.13100	848.39200	848.39200			0.00	0	13
ALBI	On	03/11/2022	Index Future			852.15600	852.15600	861.03000	861.03000			0.00	0	
ALBI	On	02/02/2023	Index Future			866.14700	866.14700	875.55000	875.55000			0.00	0	
ALBI	On	04/05/2023	Index Future			881.62800	881.62800	891.27800	891.27800			0.00	0	
Total ALBI Future												0.00	0	13
Total For ALBI												0.00	0	13
IGOV	On	04/08/2022	Index Future			326.18900	326.18900	325.73200	325.73200			0.00	0	78
IGOV	On	03/11/2022	Index Future			330.93700	330.93700	330.66400	330.66400			0.00	0	
IGOV	On	02/02/2023	Index Future			336.44900	336.44900	336.31800	336.31800			0.00	0	
IGOV	On	04/05/2023	Index Future			342.53900	342.53900	342.43600	342.43600			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			4.94500	95.05500	4.96500	95.03500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.03500	94.96500	5.05000	94.95000				0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.42000	94.58000	5.39000	94.61000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.51500	94.48500	5.50500	94.49500				0.00	0	
JIBAR f On 19/10/2022 Jibar Future			5.88000	94.12000	5.82500	94.17500				0.00	0	
JIBAR f On 16/11/2022 Jibar Future			5.96000	94.04000	5.94000	94.06000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.32000	93.68000	6.24000	93.76000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.77500	93.22500	6.67000	93.33000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			7.13000	92.87000	7.01000	92.99000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			7.30000	92.70000	7.20000	92.80000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			7.48500	92.51500	7.29000	92.71000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			7.58500	92.41500	7.40500	92.59500				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 :										526,883,499.95	5,191	1,301,06
ABCPI3 On 07/12/2023 Spot Bond			2.12700	319.27095	2.12700	319.14689				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.25241				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28417				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.09477	9.65000	104.06782				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.18500	93.60985	11.18500	93.58186				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.01815				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026 Spot Bond					0.00000	101.29598				0.00	0	

Contract 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	
ABFN10 On 11/11/2022 Spot Bond					0.00000	100.46137				0.00	36,000,000,000	9,000,000,000
Total ABFN16 SPOT										0.00	36,000,000,000	9,000,000,000
Total For ABFN16										0.00	36,000,000,000	9,000,000,000
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.00438				0.00	0	4,000,000,000
Total ABFN18 SPOT										0.00	0	4,000,000,000
Total For ABFN18										0.00	0	4,000,000,000
ABFN20 On 30/05/2024 Spot Bond					0.00000	101.56647				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.25511				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.63300				0.00	16,000,000,000	4,000,000,000
Total ABFN25 SPOT										0.00	16,000,000,000	4,000,000,000
Total For ABFN25										0.00	16,000,000,000	4,000,000,000
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.01714				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.69818				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.61002				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.45887				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.51537				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.61396				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

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 07/02/2024 Spot Bond					0.00000	100.63697				0.00	1,600,000,000	10,100,000,00
Total ABFN35 SPOT										0.00	1,600,000,000	10,100,000,00
Total For ABFN35										0.00	1,600,000,000	10,100,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.19385				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.54040				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.25634				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.35444				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.47584				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.83823				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.68709				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.70571				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.71905				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.06891				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.26422				0.00	0	
Total ABFN47 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.14641				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.11136				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.49031				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.03786				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.84061				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.19096				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.19920				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.20611				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01: On 03/12/2024 Spot Bond					0.00000	101.68337				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02: On 31/03/2024 Spot Bond					0.00000	101.52641				0.00	500,000,000	500,000,000
Total ABJ02 SPOT										0.00	500,000,000	500,000,000
Total For ABJ02										0.00	500,000,000	500,000,000
ABJ03: On 14/09/2024 Spot Bond					0.00000	101.78095				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04: On 30/03/2025 Spot Bond					0.00000	101.18180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.25342				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.55000	6.55000	6.55000	151.90898				0.00	0	70,000,00
Total ABKI04 SPOT										0.00	0	70,000,00
Total For ABKI04										0.00	0	70,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	39.01584	100.00000	38.91709				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.30000	2.30000	2.30000	161.16908				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.29000	3.29000	3.29000	214.57169				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.28000	4.28000	4.28000	238.16564				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.19000	7.19000	7.19000	102.36157				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.10000	8.10000	8.10000	113.67996				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.72000	102.30137	5.72000	102.28574		52,624,000,000.00		9,200,000	2,300,00	
Total ABS15 SPOT								52,624,000,000.00		9,200,000	2,300,00	
Total For ABS15								52,624,000,000.00		9,200,000	2,300,00	
ABS16 On 11/11/2025 Spot Bond			7.79000	108.36445	7.79000	108.34195				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.51000	109.75147	8.51000	109.72662				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS18 On 26/09/2023 Spot Bond			6.16000	106.40016	6.16000	106.38263				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.55500	102.84735	8.55500	102.82394				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.44414	100.00000	13.41455				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.23800	323.44216	1.23800	323.32429				0.00	0	95,000,00
Total ABSI2 SPOT										0.00	0	95,000,00
Total For ABSI2										0.00	0	95,000,00
ABX01 On 10/07/2024 Spot Bond			10.97500	10.97500	10.97500	104.21073				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.34547				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.30618				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.15290				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.30256				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.30256				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.33601				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.33601				0.00	0	
Total ACL202 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	172.84226				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	174.62750				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.23967				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.30497				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.24865				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.46738				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.14154				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.03499				0.00	0	7,000,00
Total AGL02 SPOT										0.00	0	7,000,00
Total For AGL02										0.00	0	7,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	103.09774				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.02440				0.00	510,000,000	802,500,00
Total AGT01 SPOT										0.00	510,000,000	802,500,00
Total For AGT01										0.00	510,000,000	802,500,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.70613				0.00	14,400,000	3,600,00
Total AGT02 SPOT										0.00	14,400,000	3,600,00
Total For AGT02										0.00	14,400,000	3,600,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.41713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.19857				0.00	0	166,600,00
Total AGT04 SPOT										0.00	0	166,600,00
Total For AGT04										0.00	0	166,600,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.65182				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.67559				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.40000	100.59382	8.40000	100.57096				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.71146				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.83092				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.98002				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.58898				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.18012				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.72500	105.19576	7.72500	105.17374				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.17064				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5B On 21/08/2023 Spot Bond					0.00000	100.18824				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.19905				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.72736				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.22803				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.58560				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.18815				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.19894				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.27425				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.31824				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.40289				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.19355				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.18950				0.00	0	
Total AHF7B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.20433				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.19921				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.76936				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.28228				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.88000	104.33306	7.88000	104.31103				0.00	0	137,000,00
Total AIR02 SPOT										0.00	0	137,000,00
Total For AIR02										0.00	0	137,000,00
AIR04 On 29/05/2024 Spot Bond			8.32700	101.78152	8.32700	101.75896				0.00	0	10,000,00
Total AIR04 SPOT										0.00	0	10,000,00
Total For AIR04										0.00	0	10,000,00
AIR05 On 29/05/2030 Spot Bond			12.03500	89.87219	12.03500	89.84366				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.32000	192.84042	5.32000	192.74905				0.00	0	500,000,00
Total AIRL01 SPOT										0.00	0	500,000,00
Total For AIRL01										0.00	0	500,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.28398				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.18996				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.60743				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.80216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.50935				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.19237				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.42944				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.63000	252.50866	4.63000	252.39349				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.13000	220.27119	5.13000	220.16778				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.16000	204.98037	4.16000	204.88960				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.43830				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.12488				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.61000	120.45978	4.61000	120.40479				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	101.13940				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.15553				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	

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	101.30459				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.81128				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.00457				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.43437				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	101.14633				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.22705				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.24817				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.18769				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.41357				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.17482				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.22787				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	102.25459				0.00	0	
Total ASN310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			3.91500	3.91500	3.91500	113.80015				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.80500	4.80500	4.80500	104.67280				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.33217				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.50888				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.35160				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.61252				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.72000	118.83267	4.72000	118.77807				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.24748				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.13933				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.39671				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.19832				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.19832				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.01625				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN361 On 20/06/2024 Spot Bond					0.00000	101.62861				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN371 On 20/12/2024 Spot Bond					0.00000	101.36004				0.00	0	100,000,00
Total ASN373 SPOT										0.00	0	100,000,00
Total For ASN373										0.00	0	100,000,00
ASN371 On 20/12/2024 Spot Bond					0.00000	101.90572				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	100.65965				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.32037				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN381 On 15/03/2023 Spot Bond					0.00000	101.32037				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN381 On 20/12/2022 Spot Bond					0.00000	101.76538				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN381 On 20/12/2024 Spot Bond					0.00000	101.18649				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN391 On 20/11/2022 Spot Bond					0.00000	100.22638				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN391 On 17/12/2025 Spot Bond					0.00000	101.26642				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40 On 20/12/2024 Spot Bond					0.00000	101.17862				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.37519				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	99.93071				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	104.96745				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.10657				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.13984				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	101.47197				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.92100				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.75927				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.63996				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.64595				0.00	0	
Total ASN461 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.14252				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.74934				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.45367				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN472 On 31/07/2023 Spot Bond					0.00000	100.53444				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN473 On 17/08/2025 Spot Bond					0.00000	101.96510				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	101.56558				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	110.01900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.68088				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN487 On 01/09/2025 Spot Bond					0.00000	101.90739				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	101.18537				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	101.18537				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	101.49530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.79500	101.18210	9.79500	101.15552			90,114,000,000.00	9,200,000	2,300,000	
Total ASN508 SPOT									90,114,000,000.00	9,200,000	2,300,000	
Total For ASN508									90,114,000,000.00	9,200,000	2,300,000	
ASN508 On 21/12/2026 Spot Bond			8.97500	100.76063	8.97500	100.73633			0.00	0	0	
Total ASN509 SPOT									0.00	0		
Total For ASN509									0.00	0		
ASN509 On 21/12/2026 Spot Bond			9.52500	99.53648	9.52500	99.51104			0.00	0	0	
Total ASN510 SPOT									0.00	0		
Total For ASN510									0.00	0		
ASN510 On 21/12/2026 Spot Bond			9.52500	99.53648	9.52500	99.51104			0.00	0	0	
Total ASN511 SPOT									0.00	0		
Total For ASN511									0.00	0		
ASN511 On 31/07/2022 Spot Bond			9.10000	103.05973	9.10000	103.03440			0.00	0	0	
Total ASN522 SPOT									0.00	0		
Total For ASN522									0.00	0		
ASN522 On 31/07/2024 Spot Bond			11.05000	103.72211	11.05000	103.69129			0.00	0	0	
Total ASN525 SPOT									0.00	0		
Total For ASN525									0.00	0		
ASN525 On 31/07/2024 Spot Bond			11.00000	103.70541	11.00000	103.67473			0.00	0	0	
Total ASN530 SPOT									0.00	0		
Total For ASN530									0.00	0		
ASN530 On 31/01/2024 Spot Bond			10.50000	103.53835	10.50000	103.50908			0.00	0	0	
Total ASN532 SPOT									0.00	0		
Total For ASN532									0.00	0		
ASN532 On 31/01/2024 Spot Bond			10.50000	103.53835	10.50000	103.50908			0.00	0	0	
Total ASN538 SPOT									0.00	0		
Total For ASN538									0.00	0		
ASN538 On 02/04/2026 Spot Bond					0.00000	101.08050			0.00	0	0	
Total ASN540 SPOT									0.00	0		
Total For ASN540									0.00	0		
ASN540 On 31/01/2030 Spot Bond					0.00000	100.44287			0.00	0	0	
Total ASN541 SPOT									0.00	0		
Total For ASN541									0.00	0		

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 28/11/2022 Spot Bond					0.00000	100.16026				0.00	500,000,000	250,000,000
Total ASN542 SPOT										0.00	500,000,000	250,000,000
Total For ASN542										0.00	500,000,000	250,000,000
ASN54: On 31/07/2023 Spot Bond			10.60000	103.57176	10.60000	103.54221				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.61787	10.47000	103.49913				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.55506	10.55000	103.52565				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.24120				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.63002				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.92715				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	101.08580				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.13937				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	101.48227				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.04877				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	103.13673				0.00	0	
Total ASN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.22000	103.11008	9.22000	103.08441				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.79737				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.71010				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	100.57539				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.59501				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.02705				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.42745				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.54451				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	101.37806				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	100.46331				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.26542				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	100.15639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	100.41537				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	101.20056				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 28/02/2024 Spot Bond					0.00000	100.04505				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	101.02101				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.35560				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.48497				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	99.91790				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	100.54063				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.77850				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.88751				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.26611				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond					0.00000	100.11564				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.19499				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.04674				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.15346				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.42409				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.48301				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.90236				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.15811				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.24771				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50880				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.51472				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.86564				0.00	0	
Total ASN694 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50297				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.28657				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.29640				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.15900				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.36182				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.40486				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.21375				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.28326				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.81614				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.86125				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.95548				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.79179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.70318				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.92325				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.49600				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.04083				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.27832				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.23745				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.25710				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.24419				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.46724				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.60090				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN77(On 21/12/2026 Spot Bond					0.00000	101.51290				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.22884	9.22884	9.22884	109.33008				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	101.81627				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	102.96502				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79(On 06/06/2022 Spot Bond					0.00000	101.30068				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80(On 08/06/2022 Spot Bond					0.00000	101.14274				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.53640				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	100.46319				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	100.46403				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 15/03/2023 Spot Bond					0.00000	101.52675				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.21338				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 01/07/2022 Spot Bond					0.00000	100.91165				0.00	0	
Total ASN817 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN817										0.00	0	
ASN817 On 06/04/2025 Spot Bond					0.00000	101.10692				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 01/07/2022 Spot Bond					0.00000	100.93798				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN819 On 02/04/2026 Spot Bond					0.00000	100.96737				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.82756				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.88898				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	101.03585				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.88149				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.07203				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.06907				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.95488				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.81506				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.81506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	100.79373				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.72529				0.00	0	100,000,00
Total ASN837 SPOT										0.00	0	100,000,00
Total For ASN837										0.00	0	100,000,00
ASN837 On 21/04/2027 Spot Bond					0.00000	100.65635				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.65064				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.65064				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.67575				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	101.42265				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/10/2022 Spot Bond					0.00000	100.47848				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/10/2022 Spot Bond					0.00000	100.48347				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/10/2022 Spot Bond					0.00000	100.49842				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.60829				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	

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	100.60369				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.28174				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.27206				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.12713				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,300,000,00
Total ASN857 SPOT										0.00	0	2,300,000,00
Total For ASN857										0.00	0	2,300,000,00
ASN86 On 01/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.56490				0.00	2,400,000,000	800,000,00
Total BAW22 SPOT										0.00	2,400,000,000	800,000,00
Total For BAW22										0.00	2,400,000,000	800,000,00
BAW28 On 06/06/2022 Spot Bond					0.00000	99.93122				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.18262				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.95907				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.68500	100.16188	6.68500	100.14389				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.91322				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 For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.84302				0.00	0	110,000,00
Total BAW36 SPOT										0.00	0	110,000,00
Total For BAW36										0.00	0	110,000,00
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.49283				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			9.08000	9.08000	9.08000	103.57363				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA6 On 31/03/2026 Spot Bond			11.58500	11.58500	11.58500	103.85657				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.98480				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.21421				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.21487				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	101.10675				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	101.65365				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA7 On 31/03/2023 Spot Bond					0.00000	102.20619				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.24529				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	101.57869				0.00	0	

Contract 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	101.79424				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.70097				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.49195				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.57770				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.54797				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.74243				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.72251				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.53236				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.70144				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.45010				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.49252				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	101.44969				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.79180				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.08471				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.83492				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	101.79263				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.96522				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	102.17769				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.79215				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.53000	8.53000	8.53000	99.11807				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.47666				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.25880				0.00	0	
Total BDX31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.88862				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.22936				0.00	1,360,000,000	680,000,00
Total BDX34 SPOT										0.00	1,360,000,000	680,000,00
Total For BDX34										0.00	1,360,000,000	680,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	101.58131				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.78662				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	81.06125				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.66495				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	82.97799				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.87000	103.84506	7.87000	103.82310				0.00	0	37,000,00
Total BGL07 SPOT										0.00	0	37,000,00
Total For BGL07										0.00	0	37,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	99.97729				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.01487				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.89962				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.79658				0.00	0	

Contract 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	103.26568				0.00	0	426,000,00
Total BGT01 SPOT										0.00	0	426,000,00
Total For BGT01										0.00	0	426,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.15412				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.68286				0.00	0	120,000,00
Total BID10 SPOT										0.00	0	120,000,00
Total For BID10										0.00	0	120,000,00
BID11 On 15/11/2023 Spot Bond			6.62000	104.54058	6.62000	104.52207				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.19341				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.31211				0.00	600,000,000	600,000,00
Total BID13 SPOT										0.00	600,000,000	600,000,00
Total For BID13										0.00	600,000,000	600,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.67249				0.00	1,200,000,000	400,000,00
Total BID14 SPOT										0.00	1,200,000,000	400,000,00
Total For BID14										0.00	1,200,000,000	400,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.41396				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.59411				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.93903				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	101.27575				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1 On 05/07/2022 Spot Bond					0.00000	100.85411				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.17109				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.93702				0.00	0	70,000,0€
Total BPPF13 SPOT										0.00	0	70,000,0€
Total For BPPF13										0.00	0	70,000,0€
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.29255				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.92913				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.45535				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.22536				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	100.52915				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.97291				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.39907				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.41536				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.20143				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.41870				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.36240				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	101.10039				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.55269				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.23392				0.00	0	600,000,00
Total CBL29 SPOT										0.00	0	600,000,00
Total For CBL29										0.00	0	600,000,00
CBL30: On 02/11/2024 Spot Bond					0.00000	100.45038				0.00	0	

Contract 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			8.02500	110.09340	8.02500	110.06961				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.27500	105.82995	8.27500	105.80638				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.87500	107.92300	8.87500	107.89753				0.00	0	3,000,000,00
Total CCT03 SPOT										0.00	0	3,000,000,00
Total For CCT03										0.00	0	3,000,000,00
CCT04 On 17/07/2027 Spot Bond			10.29500	10.29500	10.29500	103.48037				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.65109				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.03225				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.03653				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.83130				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.88255				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.12613	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 On 20/12/2023 Spot Bond					0.00000	101.27864				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			7.63500	106.93397	7.63500	106.91219				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	109.57801	8.70700	108.96600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.54669				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	100.62538				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	105.05944				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	101.43203	10.98000	101.40256				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.37400				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	114.06170	6.50000	107.61900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 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 On 20/09/2022 Spot Bond					0.00000	101.22785				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	100.23860				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.23629				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.23629				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.00000	150.55193	5.00000	150.48166				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.44000	148.89380	5.44000	148.82252				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.44000	148.89380	5.44000	148.82252				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.21556				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			6.88000	103.50198	6.88000	103.48267				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 20/06/2022 Spot Bond					0.00000	101.42257				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.12203				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.28000	108.16947	7.28000	108.14845				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.58108				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.91050				0.00	0	

Contract 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	100.95988				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.51760				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.81303				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.52419				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.07422				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.33371				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.08297	9.96000	102.05589				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	100.88266	10.01000	100.85608				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.16343				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.06102	9.60000	104.03386				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.80073				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	100.11034				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52 On 09/09/2022 Spot Bond			9.20000	102.07852	9.20000	102.05342				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52 On 24/04/2023 Spot Bond					0.00000	101.02844				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52 On 26/04/2023 Spot Bond					0.00000	100.80601				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	101.07983				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52 On 25/11/2022 Spot Bond					0.00000	100.25738				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	99.80073				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	101.32624				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.74752				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.75500	105.43519	9.75500	105.40745				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.06673				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.59379				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	100.84920				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	150.25500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.34659				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.22500	105.52245	9.22500	105.49617				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.27500	103.71398	9.27500	103.68843				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.36500	102.88820	9.36500	102.86262				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.29893				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	100.24587				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.29080				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.17413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.93878				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	120.02800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.32447				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.43607	10.19000	100.48179				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.22500	103.29897	9.22500	103.27366				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.66821				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.32049				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.69571				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.92657				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.30363				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.45500	102.09635	9.45500	102.07072				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN572 On 12/11/2025 Spot Bond					0.00000	100.30786				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.30541				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.35268				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.44404				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.71741				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.04513				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.32955				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.56432				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	100.72658				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.03357				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	104.12343				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.45800				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.25117				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.28690				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.66567				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.48488				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.42000	153.65752	3.42000	123.38646				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.37242				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.07984				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.17172				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	100.21928				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.98885				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.33848				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.28690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.28690				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.41300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.80499				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.37823				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.27386				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.90080				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.74160				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.18671				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.84981	9.32000	100.82472				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.60012				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	102.91498				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.90986				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.18139				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.31614				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.97843				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	0	21,950,000,00
Total CLN616 SPOT										0.00	0	21,950,000,00
Total For CLN616										0.00	0	21,950,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	103.15033				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.60890				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.10752				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.50803				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.58571				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.19600				0.00	0	
Total CLN623 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.60410				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.84000	104.52952	6.84000	104.51009				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.20748				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.70511				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.21000	64.03824	12.21000	84.57968				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.25682				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.92500	101.55595	9.92500	101.52878				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.20635				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.20416				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.09354				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.34475				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.94686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.17999				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.20521				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.48487				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.22789				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.65548				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.18080				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.26402				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.76247				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.26609				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.34319				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.03506				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	100.20521				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.15585				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.20521				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65(On 22/03/2030 Spot Bond					0.00000	102.66100				0.00	0	18,590,000,00
Total CLN655 SPOT										0.00	0	18,590,000,00
Total For CLN655										0.00	0	18,590,000,00
CLN65(On 20/06/2025 Spot Bond					0.00000	101.47352				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65(On 13/10/2026 Spot Bond					0.00000	101.50142				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	101.79133				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	100.19200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	99.10500				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	120.30500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	144.48000				0.00	0	
Total CLN664 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.23550				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.17371				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.25506				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.25538				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.94988				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.11693				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.23167				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.08546	154.07070	4.08546	125.15380				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.08546	154.07070	4.08546	125.15461				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.23733				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.25242				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.22611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68(On 28/02/2023 Spot Bond					0.00000	100.26438				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.05670				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.91592				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.17513				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.20659				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.51470				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.42260				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.42239				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.25559				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	101.05243				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.25575				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN693 On 17/05/2025 Spot Bond					0.00000	100.29916				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.68400				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.15940				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.46463				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.03246				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.27098				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.86264				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.66211				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.25113				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.25996				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.36811				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.22793				0.00	0	
Total CLN709 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.63970				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.88377				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.21699				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.24809				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.23579				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.23579				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.23579				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.67428				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.24325				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.66726				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.99097				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.01578				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	82.70419				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.13951				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.13951				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.13951				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.15916				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.15916				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.15916				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	85.21459				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	86.25798				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.89987				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN734 On 11/09/2026 Spot Bond					0.00000	101.26596				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	95.92097				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.85557				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.41464				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	112.00700				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	94.58874				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.20143				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.33298				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.44827				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	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.78514				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.04305				0.00	0	
Total CLN746 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	101.25570				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.52826				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	101.35676				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.96896				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	102.47423				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.89790				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.03280				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.97424				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.08431				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.41966				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.57958				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.28474				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.47423				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.31572				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.83757				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77(On 31/07/2024 Spot Bond					0.00000	100.68336				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.59415				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.58567				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	100.02182				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	100.54994				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			6.29000	6.29000	6.29000	121.17493				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	100.03823				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77(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	
CLN77(On 31/08/2026 Spot Bond					0.00000	100.04562				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	100.45099				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.45506				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	102.99633				0.00	0	
Total CLN781 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.53230				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.47539				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.48434				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.23537				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.09833				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.23537				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	103.31058				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.17426				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.53244				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	98.76800				0.00	0	200,000,00
Total CLN791 SPOT										0.00	0	200,000,00
Total For CLN791										0.00	0	200,000,00
CLN791 On 31/01/2025 Spot Bond					0.00000	100.53244				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	95.69489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.53244				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.53244				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.23543				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.53244				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.53257				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.53623				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.53623				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.04109				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.00787				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.45750				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN805 On 20/04/2023 Spot Bond					0.00000	100.67885				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.54042				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.04149				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.48353				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 21/12/2027 Spot Bond					0.00000	101.24245				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.53000	99.14068	8.53000	99.11807				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.25298				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.76815				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond					0.00000	101.45356				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.29629				0.00	0	
Total CLN813 SPOT										0.00	0	
Total For CLN813										0.00	0	
CLN814 On 04/10/2022 Spot Bond					0.00000	101.29629				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.53244				0.00	0	
Total CLN815 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.53265				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.54042				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.45101				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.67046				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.49857				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.54202				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	100.28774				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.28774				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.28743				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.18278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.92400				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total CLN829 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For CLN829										10,000,000,000,000.00	10,000,000,000	10,000,000,000
CLN829 On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	2,000,000,000
Total CLN830 SPOT										0.00	0	2,000,000,000
Total For CLN830										0.00	0	2,000,000,000
COJ05 On 05/06/2023 Spot Bond			8.22000	103.70621	8.22000	103.68326			0.00	0	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.49500	108.21968	10.49500	108.18928			0.00	0	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.34000	101.34818	9.34000	101.32276			0.00	0	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.71500	102.60462	7.71500	102.58340			0.00	0	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.28500	93.16063	12.28500	93.13028			0.00	0	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.87500	93.82654	10.87500	93.79925			0.00	0	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.08000	10.08000	10.08000	107.46902			0.00	0	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.69876			0.00	0	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

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	100.61717			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.17762			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.73300			0.00	700,000,000	600,000,000
Total DSY02 SPOT									0.00	700,000,000	600,000,000
Total For DSY02									0.00	700,000,000	600,000,000
DSY03 On 21/11/2024 Spot Bond			9.62500	9.62500	9.62500	102.12955			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.17424			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.49025			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			7.14000	104.64267	7.14000	104.62239			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	61.99640	100.00000	61.85768			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	61.99640	100.00000	61.85768			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.66000	105.98496	7.66000	105.96296			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.78268	9.69000	102.75582			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.78268	9.69000	102.75582			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			9.82500	101.61638	9.82500	101.58946			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.19500	93.47715	12.19500	93.44659			0.00	0	1,251,140,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	102.89922	10.10000	102.87122				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.89922	10.10000	102.87122				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	100.08913				0.00	4,338,000,000	2,749,000,00
Total DVF22B SPOT										0.00	4,338,000,000	2,749,000,00
Total For DVF22B										0.00	4,338,000,000	2,749,000,00
DVF22i On 24/10/2022 Spot Bond					0.00000	100.60058				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.48063				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.80909				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.26466				0.00	0	50,000,00
Total DVF26 SPOT										0.00	0	50,000,00
Total For DVF26										0.00	0	50,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.60367				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.40627				0.00	0	100,000,00
Total DVFB24 SPOT										0.00	0	100,000,00
Total For DVFB24										0.00	0	100,000,00
DVFB2i On 31/05/2024 Spot Bond					0.00000	98.68156				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.37223				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.39003				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	98.50798				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.41354				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.72001				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.06943				0.00	4,150,000,000	5,650,000,000
Total DVFB31 SPOT										0.00	4,150,000,000	5,650,000,000
Total For DVFB31										0.00	4,150,000,000	5,650,000,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	101.48203				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	101.53589				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.19000	106.70363	7.19000	106.68315				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.89000	116.81544	4.89000	116.76150				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.61000	106.69761	4.61000	106.64892				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	141.81246	2.25000	141.75683				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.54500	155.81092	3.54500	155.74457				0.00	0	4,000,000,000
Total EL28 SPOT										0.00	0	4,000,000,000
Total For EL28										0.00	0	4,000,000,000
EL29 On 19/11/2029 Spot Bond			3.44200	143.57987	3.44200	143.51910				0.00	0	

Contract 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			3.48500	140.39736	3.48500	140.33758				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.58000	119.16636	4.58000	119.11224				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.58000	108.78271	4.58000	108.73314				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	141.81246	2.25000	141.75683				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	159.14011				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.57428				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	121.44614				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	120.54248				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	118.03543				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	109.70041				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	105.86695				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.59360				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.02764				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	94.90911				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	95.80111				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	98.48987				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.93500	100.99924	9.93500	100.97263				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.85500	11.85500	11.85500	93.64614				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.90500	11.90500	11.90500	97.88895				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			10.02500	10.02500	10.02500	104.81633				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.02500	10.02500	10.02500	105.15398				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			11.84500	11.84500	11.84500	76.25767				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.13500	11.13500	11.13500	103.46873				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.84500	11.84500	11.84500	97.61228				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.93770				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.91523				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	99.80630				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	99.81104				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.32207				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.99971				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	100.01732				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	99.91039				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.31248				0.00	0	

Contract 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	100.29209				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.21413				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.98326				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.55587				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.66990				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.27691				0.00	0	7,000,00
Total EQT005 SPOT										0.00	0	7,000,00
Total For EQT005										0.00	0	7,000,00
EQT00 On 30/10/2023 Spot Bond					0.00000	100.43910				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.14566				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.86498				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.27865				0.00	1,000,000,000	1,000,000,00
Total EQT009 SPOT										0.00	1,000,000,000	1,000,000,00
Total For EQT009										0.00	1,000,000,000	1,000,000,00
EQT01 On 12/11/2024 Spot Bond					0.00000	100.66213				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	100.20856				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.22171				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.21504				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.22821				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.47199				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.34736				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.21527				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.19990				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.21305				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.49000	105.72539	6.49000	105.70674				0.00	0	1,000,000.00
Total ES23 SPOT										0.00	0	1,000,000.00
Total For ES23										0.00	0	1,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.53848	10.00000	103.51057				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.02500	97.57511	9.02500	97.55159			2,385,271,400,000.00		264,296,000	3,960,055,500
Total ES26 SPOT									2,385,271,400,000.00		264,296,000	3,960,055,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26									2,385,271,400,000.00	264,296,000	3,960,055,50
ES26/R On 02/04/2026 Spot Bond			7.85000	101.31289	7.85000	101.29158			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.67000	75.80970	11.52000	76.54730			3,233,362,554,000.00	277,066,200	2,801,909,60
Total ES33 SPOT									3,233,362,554,000.00	277,066,200	2,801,909,60
Total For ES33									3,233,362,554,000.00	277,066,200	2,801,909,60
ES33/R On 15/09/2033 Spot Bond			7.50000	101.61349	7.50000	101.59316			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.08500	74.09399	11.93500	74.94844			23,109,526,748,000.00	1,912,248,800	28,769,876,30
Total ES42 SPOT									23,109,526,748,000.00	1,912,248,800	28,769,876,30
Total For ES42									23,109,526,748,000.00	1,912,248,800	28,769,876,30
ES42/R On 25/04/2042 Spot Bond			8.50000	100.89097	8.50000	100.86802			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	101.30467			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.72681			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.32696			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.23338			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.36941			0.00	820,000,000	410,000,00
Total FIFB16 SPOT									0.00	820,000,000	410,000,00
Total For FIFB16									0.00	820,000,000	410,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.22466			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.51140			0.00	0	

Contract 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	101.97403				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.41620				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.44655				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.18237				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.19327				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.19600				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	103.30376				0.00	0	51,000,0€
Total FRB22 SPOT										0.00	0	51,000,0€
Total For FRB22										0.00	0	51,000,0€
FRB23 On 20/09/2027 Spot Bond					0.00000	102.21095				0.00	800,000,000	624,500,0€
Total FRB23 SPOT										0.00	800,000,000	624,500,0€
Total For FRB23										0.00	800,000,000	624,500,0€
FRB24 On 08/11/2023 Spot Bond					0.00000	103.36329				0.00	9,600,000	103,400,0€
Total FRB24 SPOT										0.00	9,600,000	103,400,0€
Total For FRB24										0.00	9,600,000	103,400,0€
FRB25 On 19/09/2024 Spot Bond					0.00000	105.72550				0.00	9,600,000	2,400,0€
Total FRB25 SPOT										0.00	9,600,000	2,400,0€
Total For FRB25										0.00	9,600,000	2,400,0€

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	100.50957				0.00	0	22,000,00
Total FRB26 SPOT										0.00	0	22,000,00
Total For FRB26										0.00	0	22,000,00
FRB27 On 03/06/2026 Spot Bond			8.60500	105.26968	8.60500	105.24531				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.29062				0.00	89,751,000	18,062,20
Total FRB28 SPOT										0.00	89,751,000	18,062,20
Total For FRB28										0.00	89,751,000	18,062,20
FRB29 On 19/04/2026 Spot Bond					0.00000	103.83156				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.52500	99.78684	8.52500	99.76408			27,280,000,000.00		3,200,000	800,00
Total FRB30 SPOT									27,280,000,000.00		3,200,000	800,00
Total For FRB30									27,280,000,000.00		3,200,000	800,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.16819				0.00	10,800,000,000	2,700,000,00
Total FRB31 SPOT										0.00	10,800,000,000	2,700,000,00
Total For FRB31										0.00	10,800,000,000	2,700,000,00
FRBI23 On 07/12/2023 Spot Bond			2.13800	319.21977	2.13800	319.09563				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.30500	2.30500	2.30500	161.14845				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.36000	213.86374	3.36000	213.77363				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.86000	3.86000	3.86000	114.19288				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.57500	4.57500	4.57500	231.72850			68,625,000,000.00		15,000,000	15,000,00
Total FRBI33 SPOT									68,625,000,000.00		15,000,000	15,000,00
Total For FRBI33									68,625,000,000.00		15,000,000	15,000,00
FRBI46 On 31/03/2046 Spot Bond			4.83000	102.92339	4.83000	102.87597				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			4.85500	104.59414	4.85500	104.54573				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.88650	7.88650	7.88650	83.24094				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.93572	7.93572	7.93572	82.40456				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	155.91218				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	102.17277				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.45824				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.53438				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	103.23196				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.18141				0.00	0	

Contract 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	101.35567				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	117.71808				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.42258				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.22035				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	115.61104				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.19247				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.46384				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.22943				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.23405				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.88418				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.85593				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	102.08303				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.04210				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.19256				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.10345				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.17070				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.16883				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.33196				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.45387				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	101.43438				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.54155				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.31623				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	101.45362				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.59745				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.34552				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.92450				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.82831				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.95554				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.10678				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.36909				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.66816				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.40328				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.26099				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.71294				0.00	0	

Contract 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	100.59521				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.70521				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.21628				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.71604				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	101.55560				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.13782				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.73457				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.63544				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.54235				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.03841				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.92869				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	100.64572				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	100.71147				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.65368				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.65954				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	100.38552				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.70085				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.55452				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.02987				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.34241				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.23539				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.43099				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	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.95082				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.04083				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.31302				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.32271				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.67748				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.67439				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.41190				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.93216				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	101.77656				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.76679				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.21194				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.46637				0.00	0	

Contract 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	101.36522				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.20138				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.20138				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.20002				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.20002				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	101.45379				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.61730				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.70223				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.45633				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.77878				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.36118				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	101.31022				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.61727				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.67463				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	101.37517				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.72939				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.93950				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40 On 19/01/2027 Spot Bond					0.00000	100.45492				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	103.86081				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	100.52976				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.30716				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	100.47887				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	104.07990				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	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.24300				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.22487				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.30000	109.77797	4.30000	109.72903				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.46000	122.72153	4.46000	122.66602				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.69876				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.83934				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.77399				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.43590				0.00	32,000,000,000	8,000,000,000
Total FRJ25 SPOT										0.00	32,000,000,000	8,000,000,000
Total For FRJ25										0.00	32,000,000,000	8,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.00394				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.64712				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.60926				0.00	0	1,400,000,000
Total FRJ27S SPOT										0.00	0	1,400,000,000
Total For FRJ27S										0.00	0	1,400,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.63729				0.00	0	

Contract 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	100.94397				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.62678				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.12408				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.04300	4.04300	4.04300	113.16463				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.43000	4.43000	4.43000	123.12430				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.16286				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.57000	121.05802	4.57000	121.00290				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.58000	231.72657	4.58000	231.62120				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.71000	118.97949	4.71000	118.92488				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.61000	4.61000	4.61000	230.97851				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.15000	157.77376	3.15000	157.70801				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	108.61503	3.70500	108.56812				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.51000	121.96204	4.51000	121.90672				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.73000	228.53372	4.73000	228.42886				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.78000	227.48103	4.78000	227.37634				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.68000	159.67502	2.68000	159.61050				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.81000	226.85217	4.81000	226.74761				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.71000	118.97949	4.71000	118.92488				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			3.97000	207.05135	3.97000	206.96071				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.46000	108.54430	5.46000	108.49228				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.86000	208.26128	3.86000	208.17071				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			3.92000	207.60032	3.92000	207.50971				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.32000	216.47112	5.32000	216.36839				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			5.41000	109.20486	5.41000	109.15267				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	118.92488				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.69000	117.47171	4.69000	119.21911				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.73000	209.70163	3.73000	209.61116				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.09000	221.08128	5.09000	220.97773				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			3.86000	208.26128	3.86000	208.17071				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.86000	208.26128	3.86000	208.17071				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.26100	214.99335	3.26100	214.90333				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.45000	156.57455	3.45000	156.50803				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.21000	204.43931	4.21000	204.34850				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.25000	204.00767	4.25000	203.91682				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.42000	156.69398	3.42000	156.62752				0.00	0	

Contract 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			3.72500	209.75723	3.72500	209.66679				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	203.80906				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	100.66746				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.73331				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	101.27654				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.19286				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	100.35922				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.41620				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.29371				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.13098				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.79503				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.18008				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	101.06063				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 Intere
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	101.68342				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.21628				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	100.89362				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.24111				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract 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	106.56096				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	100.09623				0.00	720,000,000	510,000,000
Total FRS241 SPOT										0.00	720,000,000	510,000,000
Total For FRS241										0.00	720,000,000	510,000,000
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	102.26712				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	101.12273				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	99.99986				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	101.72615				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.04332				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	101.21475				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	101.22340				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	101.70431				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	
FRS27 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	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.21647				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.16436				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.51491				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.66466				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.61543				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.28688				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.72000	9.72000	9.72000	101.18261				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.72000	9.72000	9.72000	101.18261				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.58334				0.00	0	

Contract 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	98.12293				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.04400	11.04400	11.04400	94.83458				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	100.22778				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			1.44000	1.44000	1.44000	322.36864				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.17000	323.76426	1.17000	323.64686				0.00	0	30,000,00
Total FRS37 SPOT										0.00	0	30,000,00
Total For FRS37										0.00	0	30,000,00
FRS43 On 07/12/2023 Spot Bond			1.18000	1.18000	1.18000	323.59941				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.41513				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.41000	114.91007	4.41000	114.85825				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.10000	74.79558	4.10000	119.45812				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	160.05978				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	158.91917				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.24000	2.24000	2.24000	318.62113				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			6.18000	6.18000	6.18000	103.09046			145,297,980,000,000.00	23,511,000,000	13,511,000,00
Total FRX23 SPOT									15,297,980,000,000.00	23,511,000,000	13,511,000,00
Total For FRX23									15,297,980,000,000.00	23,511,000,000	13,511,000,00
FRX24 On 10/12/2024 Spot Bond			7.76500	106.51019	7.76500	106.48789			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.77500	108.84824	7.77500	108.82531			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.40500	105.51839	8.40500	105.49465			324,817,949,000.00	38,645,800	67,270,20
Total FRX26 SPOT									324,817,949,000.00	38,645,800	67,270,20
Total For FRX26									324,817,949,000.00	38,645,800	67,270,20
FRX27 On 07/03/2027 Spot Bond			8.64500	108.33681	8.64500	108.31190			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.53500	111.01673	8.53500	110.99110			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.47500	104.76242	9.47500	104.73563			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.88500	100.43324	9.88500	100.40648			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.95500	105.30107	9.95500	105.27313			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.24500	74.57964	11.24500	74.55735			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.49644			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.22223			0.00	0	

Contract 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	100.21342				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.21938				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.22114				0.00	0	130,000,00
Total FS7B1 SPOT										0.00	0	130,000,00
Total For FS7B1										0.00	0	130,000,00
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.55082				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.58596				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.60350				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.56337				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.72651				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	100.27215				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.36391				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.14035				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	100.14445				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.19098				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.46000	118.17337	3.46000	118.12318				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.06960				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.75900	105.65922	6.75900	105.64003				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.97283				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.03500	106.25663	7.03500	106.23656				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.65759				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.38792				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.98911				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.52295				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.54680				0.00	0	2,000,000,00
Total GRT26G SPOT										0.00	0	2,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT26G										0.00	0	2,000,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	101.01854				0.00	0	50,000,00
Total GRT27 SPOT										0.00	0	50,000,00
Total For GRT27										0.00	0	50,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	99.92808				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.65238				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01147				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.74202				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.73649				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.54322				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.07926				0.00	400,000,000	200,000,00
Total GRT36 SPOT										0.00	400,000,000	200,000,00
Total For GRT36										0.00	400,000,000	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.99164				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.41702				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.86355				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.97699				0.00	0	

Contract 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	100.23060				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.21964				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.95370				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.98098				0.00	0	100,000,0€
Total GRT48 SPOT										0.00	0	100,000,0€
Total For GRT48										0.00	0	100,000,0€
H10T1 On 26/02/2023 Spot Bond					0.00000	100.11432				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.10093				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.82648				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.24821				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.13945				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.90339				0.00	500,000,000	340,000,0€
Total H12T4 SPOT										0.00	500,000,000	340,000,0€
Total For H12T4										0.00	500,000,000	340,000,0€
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.52479				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	100.67357				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.88884				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.45363				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.35996				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.99500				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.97787				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.07255				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.83000	320.65633	1.83000	320.53431				0.00	0	700,000,00
Total HWAY23 SPOT										0.00	0	700,000,00
Total For HWAY23										0.00	0	700,000,00
HWAY2 On 07/12/2024 Spot Bond			2.13000	2.13000	2.13000	328.90359				0.00	0	660,000,00
Total HWAY24 SPOT										0.00	0	660,000,00
Total For HWAY24										0.00	0	660,000,00
HWAY3 On 28/08/2030 Spot Bond			10.11500	104.06340	10.11500	104.03504				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.55000	81.20505	4.55000	109.95009				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.34000	89.50442	11.34000	89.47716			886,218,732,000.00		78,149,800	3,876,034,00
Total HWAY34 SPOT									886,218,732,000.00		78,149,800	3,876,034,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For HWAY34									886,218,732,000.00	78,149,800	3,876,034,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.18918	100.00000	12.16191			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.44000	88.39933	11.44000	88.37217			164,592,000,000,000.00	101,800,000,000	103,290,000,00
Total HWAY35 SPOT									164,592,000,000,000.00	101,800,000,000	103,290,000,00
Total For HWAY35									164,592,000,000,000.00	101,800,000,000	103,290,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.18655	100.00000	12.15928			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	100.70767			0.00	2,634,000,000	16,428,000,00
Total HWF11 SPOT									0.00	2,634,000,000	16,428,000,00
Total For HWF11									0.00	2,634,000,000	16,428,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.54134			0.00	518,000,000	259,000,00
Total HWF12 SPOT									0.00	518,000,000	259,000,00
Total For HWF12									0.00	518,000,000	259,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01192			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			1.99000	162.51683	2.00000	162.41259			524,446,502,213,000.00	766,053,518,700	723,162,057,70
Total I2025 SPOT									524,446,502,213,000.00	766,053,518,700	723,162,057,70
Total For I2025									524,446,502,213,000.00	766,053,518,700	723,162,057,70
I2029 On 31/03/2029 Spot Bond			2.94000	121.04277	2.99000	120.61208			753,090,889,572,000.00	256,153,363,800	240,629,404,50
Total I2029 SPOT									753,090,889,572,000.00	256,153,363,800	240,629,404,50
Total For I2029									753,090,889,572,000.00	256,153,363,800	240,629,404,50
I2033 On 28/02/2033 Spot Bond			3.78000	115.27625	3.80000	115.00933			045,317,544,362,000.00	276,539,032,900	394,237,739,50
Total I2033 SPOT									045,317,544,362,000.00	276,539,032,900	394,237,739,50
Total For I2033									045,317,544,362,000.00	276,539,032,900	394,237,739,50
I2038 On 31/01/2038 Spot Bond			3.80000	133.29144	3.81000	133.06557			245,551,758,060,000.00	64,618,883,700	375,227,283,50
Total I2038 SPOT									245,551,758,060,000.00	64,618,883,700	375,227,283,50
Total For I2038									245,551,758,060,000.00	64,618,883,700	375,227,283,50
I2046 On 31/03/2046 Spot Bond			3.82000	121.54088	3.83000	121.28374			590,126,961,214,000.00	154,483,497,700	499,735,778,50
Total I2046 SPOT									590,126,961,214,000.00	154,483,497,700	499,735,778,50
Total For I2046									590,126,961,214,000.00	154,483,497,700	499,735,778,50
I2050 On 31/12/2050 Spot Bond			3.84000	125.65702	3.85500	125.25151			417,399,796,224,000.00	108,697,863,600	475,150,501,80

Contract 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										17,399,796,224,000.00	108,697,863,600	475,150,501,80
Total For I2050										17,399,796,224,000.00	108,697,863,600	475,150,501,80
IBG01 On 07/02/2025 Spot Bond					0.00000	100.29394				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.30691				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.90000	320.32909	1.90000	320.20659				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.63038				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.36079				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.59586				0.00	0	69,000,00
Total IBL130 SPOT										0.00	0	69,000,00
Total For IBL130										0.00	0	69,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	100.27949				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	99.89798				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.73604				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.18126				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.53173				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.40791				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.34687				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.21501				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.18854				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.98877				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.12687				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.13114				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	100.13884				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.54662				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.42444				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.41597				0.00	0	
Total IBL160 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL160									0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.42523			0.00	0	
Total IBL161 SPOT									0.00	0	
Total For IBL161									0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.70748			0.00	0	
Total IBL162 SPOT									0.00	0	
Total For IBL162									0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.73140			0.00	0	
Total IBL163 SPOT									0.00	0	
Total For IBL163									0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.44299			0.00	0	
Total IBL167 SPOT									0.00	0	
Total For IBL167									0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.25189			0.00	1,600,000,000	400,000,000
Total IBL168 SPOT									0.00	1,600,000,000	400,000,000
Total For IBL168									0.00	1,600,000,000	400,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.61140			0.00	0	
Total IBL177 SPOT									0.00	0	
Total For IBL177									0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.63229			0.00	0	
Total IBL178 SPOT									0.00	0	
Total For IBL178									0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.13377			0.00	0	
Total IBL181 SPOT									0.00	0	
Total For IBL181									0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.35153			0.00	0	
Total IBL182 SPOT									0.00	0	
Total For IBL182									0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.87367			0.00	0	
Total IBL190 SPOT									0.00	0	
Total For IBL190									0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.86989			0.00	0	
Total IBL191 SPOT									0.00	0	
Total For IBL191									0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.82005			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.68642				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.39554				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.33103				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.30424				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.59418				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.85844				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.86418				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	99.88331				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.86992				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	100.37731				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.42813				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.17050				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.15461				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.15461				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.15461				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.15461				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	99.92107				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.26620				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.13639				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.91117				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.04660				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL219									0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.11529			0.00	0	
Total IBL220 SPOT									0.00	0	
Total For IBL220									0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.69408			0.00	0	
Total IBL221 SPOT									0.00	0	
Total For IBL221									0.00	0	
IBL222 On 13/05/2025 Spot Bond			10.57500	10.57500	10.57500	94.17640			0.00	0	
Total IBL222 SPOT									0.00	0	
Total For IBL222									0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.33318			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	100.35840			0.00	0	
Total IBL224 SPOT									0.00	0	
Total For IBL224									0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.13650			0.00	0	200,000,00
Total IBL225 SPOT									0.00	0	200,000,00
Total For IBL225									0.00	0	200,000,00
IBL226 On 25/05/2023 Spot Bond					0.00000	100.25905			0.00	0	
Total IBL226 SPOT									0.00	0	
Total For IBL226									0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.33924			0.00	0	
Total IBL227 SPOT									0.00	0	
Total For IBL227									0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.30000	107.64411	7.30000	107.62280			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.67000	102.23816	5.67000	102.22271			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.92410			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.05000	101.34018	9.05000	101.31581			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.45500	104.98114	10.45500	105.12545				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.64500	104.08352	9.64500	104.05659				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.07629				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.55739				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.08896				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.32846				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.61158				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.26458				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.57545				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.78551				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.26952				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			8.37500	100.60506	8.37500	100.58238				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.04762				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.72203				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.28061				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.83069				0.00	0	1,120,000,00
Total INLV07 SPOT										0.00	0	1,120,000,00
Total For INLV07										0.00	0	1,120,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.23572				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.76535				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.90548				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.23424				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.20871				0.00	0	150,000,00
Total INLV12 SPOT										0.00	0	150,000,00
Total For INLV12										0.00	0	150,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	101.17536				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.32664				0.00	0	
Total IPF22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.39331				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.67662				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.32552				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.33177				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.46668				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.85445				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.01465				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.30726				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.31192				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.01005				0.00	0	90,000,00
Total IPFG01 SPOT										0.00	0	90,000,00
Total For IPFG01										0.00	0	90,000,00
IV019 On 31/03/2028 Spot Bond			4.52000	201.12104	4.52000	201.03004				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.72651				0.00	0	75,000,00

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 IV046 SPOT										0.00	0	75,000,00
Total For IV046										0.00	0	75,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	105.08712				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.42000	202.18467	4.42000	202.09371				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.26704				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	101.02951				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.25105				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.35988				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.44882				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.87491				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.29493				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.92968				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.01393				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.89652				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.27232				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.32805	7.40000	103.30742				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.24371				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.03283				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.43811	7.23000	102.41805				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.32864				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.87437	7.45000	101.85396				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.83263				0.00	0	
Total IVC201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.71568	3.91012	102.70478				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.74445				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.16757				0.00	620,000,000	310,000,000
Total IVC204 SPOT										0.00	620,000,000	310,000,000
Total For IVC204										0.00	620,000,000	310,000,000
IVC205 On 29/07/2022 Spot Bond					0.00000	100.43609				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	100.04056				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.91394				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.09019				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.51082				0.00	1,343,800,000	671,900,000
Total IVC210 SPOT										0.00	1,343,800,000	671,900,000
Total For IVC210										0.00	1,343,800,000	671,900,000
IVC211 On 21/02/2023 Spot Bond			6.53000	6.53000	6.53000	102.07094				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.23000	7.23000	7.23000	100.78965				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.53993				0.00	680,000,000	340,000,000
Total IVC213 SPOT										0.00	680,000,000	340,000,000
Total For IVC213										0.00	680,000,000	340,000,000
IVC214 On 28/04/2023 Spot Bond					0.00000	100.51814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.06802				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.95427	8.45000	100.93145				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.47563	7.20000	100.09829				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	99.95687				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	99.85637				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	99.77039				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	99.45125				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	99.35082				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	99.25059				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	99.04187				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ101 SPOT										0.00	0	
Total For IVZ101										0.00	0	

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	101.46385				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.31003				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.66227				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.18914				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.72210				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.97689				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.52986				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.31582				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.32012				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.29122				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	99.93135				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	100.77256			0.00	0	
Total KAP024 SPOT									0.00	0	
Total For KAP024									0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.80462			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.01373			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			9.12500	119.57684	9.12500	119.54786			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.09000	102.64751	7.09000	102.62804			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.51200			0.00	0	240,000,00
Total LGL07 SPOT									0.00	0	240,000,00
Total For LGL07									0.00	0	240,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.68664			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.58352			0.00	24,000,000,000	6,004,000,00
Total LGL09 SPOT									0.00	24,000,000,000	6,004,000,00
Total For LGL09									0.00	24,000,000,000	6,004,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.03954			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.74466			0.00	30,000,000	128,000,00
Total LGL11 SPOT									0.00	30,000,000	128,000,00
Total For LGL11									0.00	30,000,000	128,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.08654			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.23163			0.00	0	

Contract 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	100.23688				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	99.92743				0.00	1,000,000,000	500,000,000
Total MBF063 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF063										0.00	1,000,000,000	500,000,000
MBF06 On 30/09/2022 Spot Bond					0.00000	101.08260				0.00	458,000,000	2,764,000,000
Total MBF065 SPOT										0.00	458,000,000	2,764,000,000
Total For MBF065										0.00	458,000,000	2,764,000,000
MBF06 On 17/11/2023 Spot Bond					0.00000	100.29878				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.32227				0.00	0	130,000,000
Total MBF070 SPOT										0.00	0	130,000,000
Total For MBF070										0.00	0	130,000,000
MBF07 On 17/09/2024 Spot Bond					0.00000	101.03084				0.00	0	1,500,000,000
Total MBF071 SPOT										0.00	0	1,500,000,000
Total For MBF071										0.00	0	1,500,000,000
MBF07 On 31/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			755,000,000,000,000.00	17,550,000,000	117,500,000,000	
Total MBF072 SPOT									5,000,000,000,000.00	17,550,000,000	117,500,000,000	
Total For MBF072									5,000,000,000,000.00	17,550,000,000	117,500,000,000	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.69473				0.00	6,568,000,000	5,284,000,000
Total MBP038 SPOT										0.00	6,568,000,000	5,284,000,000
Total For MBP038										0.00	6,568,000,000	5,284,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.16867				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.46784				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.44589				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	100.58833				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.46085				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.27131				0.00	0	10,750,000.00
Total MBP050 SPOT										0.00	0	10,750,000.00
Total For MBP050										0.00	0	10,750,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.16769				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.93756				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.37500	8.37500	8.37500	111.46195				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.60900	104.11042	6.60900	104.09181				0.00	0	1,080,000.00
Total MMIG05 SPOT										0.00	0	1,080,000.00
Total For MMIG05										0.00	0	1,080,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.23941				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.26265				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.02429				0.00	0	1,970,000.00
Total MML01 SPOT										0.00	0	1,970,000.00
Total For MML01										0.00	0	1,970,000.00
MML02 On 10/12/2026 Spot Bond			9.02500	100.79133	9.02500	100.76688			36,100,000,000.00		4,000,000	
Total MML02 SPOT									36,100,000,000.00		4,000,000	
Total For MML02									36,100,000,000.00		4,000,000	
MML03 On 15/03/2028 Spot Bond					0.00000	102.86864				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			9.27500	96.38124	9.27500	95.55394				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.14078				0.00	400,000,000	400,000,00
Total MML05 SPOT										0.00	400,000,000	400,000,00
Total For MML05										0.00	400,000,000	400,000,00
MML06 On 25/05/2029 Spot Bond			9.81500	101.20774	9.81500	101.18139				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.99980				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.22106				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.75772				0.00	0	104,000,00
Total MTN10 SPOT										0.00	0	104,000,00
Total For MTN10										0.00	0	104,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.75493				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.44332				0.00	0	8,305,000,00
Total MTN13 SPOT										0.00	0	8,305,000,00
Total For MTN13										0.00	0	8,305,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.22723				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.65788				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.06309				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.58050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.71085				0.00	0	54,000,00
Total MTN20 SPOT										0.00	0	54,000,00
Total For MTN20										0.00	0	54,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.76339				0.00	100,000,000	50,000,00
Total MTN21 SPOT										0.00	100,000,000	50,000,00
Total For MTN21										0.00	100,000,000	50,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.67675				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.97000	100.69526	8.97000	100.67085				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.61274				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.59162				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.52593				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.97519				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.23373				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.85569				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.28700				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.92308				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.18538				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.19616				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.19607				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.19337				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.10562				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.08623				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.37526				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.62087				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.84669				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.82000	100.94248	6.82000	100.92420				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.18000	106.53017	7.18000	106.50941				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.90500	105.53781	9.90500	105.50963				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.85119				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.47073				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.60361				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.58492				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.46510				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.22295				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.74500	106.95400	6.74500	106.93472				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.60500	107.26787	7.60500	107.24576				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.56000	105.63683	8.56000	105.61264				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.66000	99.96352	6.66000	99.98176				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.56000	106.03858	8.56000	106.01429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.03500	110.31971	9.03500	110.29277				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			6.08000	102.15910	6.08000	102.14255				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.50300	109.96724	7.50300	109.94524			15,006,000,000.00		2,000,000	500,00
Total NBK23A SPOT									15,006,000,000.00		2,000,000	500,00
Total For NBK23A									15,006,000,000.00		2,000,000	500,00
NBK24 On 19/11/2027 Spot Bond			8.54500	110.69348	8.54500	110.66831			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			6.50000	6.50000	6.50000	105.91260			0.00		0	
Total NBK25A SPOT									0.00		0	
Total For NBK25A									0.00		0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.23523			0.00		0	
Total NBK25B SPOT									0.00		0	
Total For NBK25B									0.00		0	
NBK26 On 10/05/2023 Spot Bond			100.00000	53.11381	100.00000	52.99690			0.00		0	
Total NBK26A SPOT									0.00		0	
Total For NBK26A									0.00		0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.90271			0.00		0	
Total NBK26B SPOT									0.00		0	
Total For NBK26B									0.00		0	
NBK27 On 10/05/2026 Spot Bond			8.44000	109.63003	8.44000	109.60540			0.00		0	
Total NBK27A SPOT									0.00		0	
Total For NBK27A									0.00		0	
NBK28 On 02/08/2023 Spot Bond			6.13300	107.62766	6.13300	107.60970			0.00		0	
Total NBK28A SPOT									0.00		0	
Total For NBK28A									0.00		0	
NBK29 On 31/07/2026 Spot Bond			7.94500	112.44835	7.94500	112.42414			0.00		0	
Total NBK29A SPOT									0.00		0	
Total For NBK29A									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK30/On 20/02/2024 Spot Bond			6.77000	107.22374	6.77000	107.20402			541,600,000,000.00	80,000,000	80,000,00
Total NBK30A SPOT									541,600,000,000.00	80,000,000	80,000,00
Total For NBK30A									541,600,000,000.00	80,000,000	80,000,00
NBK31/On 09/11/2023 Spot Bond			6.30000	104.82663	6.30000	104.80897			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK311/On 17/02/2023 Spot Bond					0.00000	100.90482			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35/On 10/05/2023 Spot Bond					0.00000	101.25079			0.00	15,200,000,000	3,800,000,00
Total NBK35B SPOT									0.00	15,200,000,000	3,800,000,00
Total For NBK35B									0.00	15,200,000,000	3,800,000,00
NBK36/On 10/05/2026 Spot Bond					0.00000	103.77764			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4/On 28/10/2024 Spot Bond			10.70000	10.70000	10.70000	78.30758			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40/On 31/07/2026 Spot Bond					0.00000	103.17354			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43/On 20/02/2024 Spot Bond					0.00000	101.34713			0.00	17,560,000,000	4,660,000,00
Total NBK43B SPOT									0.00	17,560,000,000	4,660,000,00
Total For NBK43B									0.00	17,560,000,000	4,660,000,00
NBK45/On 15/02/2023 Spot Bond					0.00000	100.56793			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46/On 15/08/2025 Spot Bond					0.00000	101.06460			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47/On 15/02/2028 Spot Bond					0.00000	102.35220			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49/On 09/11/2023 Spot Bond					0.00000	101.05246			0.00	0	100,000,00
Total NBK49B SPOT									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 For NBK49B										0.00	0	100,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.09238				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.73510				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.84739				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.78595				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	100.51299				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	100.68952				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	100.51408				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	99.88567				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.33385				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	100.34835				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.49365				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.64316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.16300				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.21806				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.87000	103.41347	9.87000	103.38641				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.20823				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.52500	103.66786	9.52500	103.64165				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.21806				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.23365				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.25330				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.44061				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.44061				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.14759				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.77394				0.00	75,498,800	37,749,40
Total NGL04 SPOT										0.00	75,498,800	37,749,40
Total For NGL04										0.00	75,498,800	37,749,40
NGL05 On 26/07/2023 Spot Bond					0.00000	102.58457				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.01908				0.00	0	100,000,00
Total NGL06 SPOT										0.00	0	100,000,00
Total For NGL06										0.00	0	100,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	102.02783				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.63344				0.00	114,000,000	38,000,00
Total NGL08 SPOT										0.00	114,000,000	38,000,00
Total For NGL08										0.00	114,000,000	38,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	102.30261				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.12102				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.96700				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.77425				0.00	9,600,000	2,400,00
Total NGLT1B SPOT										0.00	9,600,000	2,400,00
Total For NGLT1B										0.00	9,600,000	2,400,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.87517				0.00	0	40,000,00
Total NGT103 SPOT										0.00	0	40,000,00
Total For NGT103										0.00	0	40,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	106.39457				0.00	8,000,000	2,000,00

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 NGT104 SPOT										0.00	8,000,000	2,000,00
Total For NGT104										0.00	8,000,000	2,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.22648				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.05263				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.55595				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.10837				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.58069				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.46446				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.80062				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.77081				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.82402				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.64611				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.70612				0.00	0	84,000,00
Total NHM016 SPOT										0.00	0	84,000,00
Total For NHM016										0.00	0	84,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	102.44360				0.00	0	290,000,00
Total NHM018 SPOT										0.00	0	290,000,00
Total For NHM018										0.00	0	290,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.26446				0.00	0	84,000,00
Total NHM019 SPOT										0.00	0	84,000,00
Total For NHM019										0.00	0	84,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.20865				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.66729				0.00	2,500,000,000	2,500,000,00
Total NHM021 SPOT										0.00	2,500,000,000	2,500,000,00
Total For NHM021										0.00	2,500,000,000	2,500,000,00
NI202 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	227.37634				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.23000	3.23000	3.23000	215.25845				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.75500	2.75500	2.75500	159.30506				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.74000	3.74000	3.74000	115.05505				107,712,000,000,000.00	28,800,000,000	14,730,000,00
Total NI29 SPOT										17,712,000,000,000.00	28,800,000,000	14,730,000,00
Total For NI29										17,712,000,000,000.00	28,800,000,000	14,730,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.56000	4.56000	4.56000	121.15298				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	158.87863				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	257.54920	3.45000	257.43990				0.00	0	
Total NILB12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	159.69209				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.87500	2.87500	2.87500	219.37353				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.02000	217.77178	3.02000	217.68199				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.58000	94.38849	4.58000	120.85304				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.86382				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.00024				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.38961				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.62921				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.56036				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.67659				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.20628				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.18514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.75296				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.11059				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	133.76704				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.58017				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.18800				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.89807				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	166.23800				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.32462				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	165.99682				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	158.45970				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.80458				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN051 On 03/03/2023 Spot Bond					0.00000	138.39895				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.01734				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.29366				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.31271				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.79571				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	103.15757				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	99.74464				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.51075				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.47284				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.16598				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.32427				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.91963				0.00	0	
Total NN105 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.33421				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.32427				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.78863				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.03128				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.85252				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.76095				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	98.39757				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	118.45000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	113.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	120.71000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	118.93000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	117.57827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	120.18031				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02! On 17/02/2026 Spot Bond					0.00000	91.25544				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	120.18031				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	92.38631				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	92.52959				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.77510				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06! On 31/10/2022 Spot Bond					0.00000	103.30805				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07! On 29/07/2022 Spot Bond					0.00000	100.44560				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.77367				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.44455				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.17967				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.18416				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.17062				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.14526				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.44476				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.19497				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.18392				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.15728				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.28228				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.16129				0.00	0	
Total NQF1D5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.18000	103.08334	7.18000	103.06364				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			2.10000	203.87085	2.10000	203.79185				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.63500	107.53366	10.63500	107.50322			392,999,409,000.00		36,953,400	663,003,70
Total NRA028 SPOT									392,999,409,000.00		36,953,400	663,003,70
Total For NRA028									392,999,409,000.00		36,953,400	663,003,70
NRA02: On 30/11/2028 Spot Bond			100.00000	12.78558	100.00000	12.75728				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	100.41640				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.61580				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.81967				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.81751				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	99.85866				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.26299				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.50846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.12074				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.26902				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.69635				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.82500	109.95668	7.82500	109.93375				0.00	0	1,537,000,0€
Total OML07 SPOT										0.00	0	1,537,000,0€
Total For OML07										0.00	0	1,537,000,0€
OML09 On 14/09/2022 Spot Bond			6.76500	103.47464	6.76500	103.45582				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.20000	111.37109	8.20000	111.34677				0.00	0	670,000,0€
Total OML10 SPOT										0.00	0	670,000,0€
Total For OML10										0.00	0	670,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.50641				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.12587				0.00	0	30,000,0€
Total OML12 SPOT										0.00	0	30,000,0€
Total For OML12										0.00	0	30,000,0€
OML13 On 23/09/2026 Spot Bond					0.00000	101.43127				0.00	0	1,000,000,0€
Total OML13 SPOT										0.00	0	1,000,000,0€
Total For OML13										0.00	0	1,000,000,0€
PEP01 On 10/03/2023 Spot Bond					0.00000	100.31187				0.00	0	500,000,0€
Total PEP01 SPOT										0.00	0	500,000,0€
Total For PEP01										0.00	0	500,000,0€
PEP02 On 10/03/2025 Spot Bond					0.00000	100.82749				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP03 On 05/05/2024 Spot Bond					0.00000	101.11323				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.76683				0.00	0	90,000,00
Total PEP04 SPOT										0.00	0	90,000,00
Total For PEP04										0.00	0	90,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.01596				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.92487				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.03659				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.25000	113.11420	8.12500	113.58120			867,004,194,125,000.00	2,408,121,720,500	974,807,755,50	
Total R186 SPOT									867,004,194,125,000.00	2,408,121,720,500	974,807,755,50	
Total For R186									867,004,194,125,000.00	2,408,121,720,500	974,807,755,50	
R197 On 07/12/2023 Spot Bond			0.81000	325.47667	0.83000	325.26627			98,781,237,531,000.00	121,952,145,100	81,980,622,50	
Total R197 SPOT									98,781,237,531,000.00	121,952,145,100	81,980,622,50	
Total For R197									98,781,237,531,000.00	121,952,145,100	81,980,622,50	
R202 On 07/12/2033 Spot Bond			3.78000	249.67278	3.78000	249.56459			141,116,748,696,000.00	37,332,473,200	130,194,874,80	
Total R202 SPOT									141,116,748,696,000.00	37,332,473,200	130,194,874,80	
Total For R202									141,116,748,696,000.00	37,332,473,200	130,194,874,80	
R2023 On 28/02/2023 Spot Bond			5.57500	103.54679	5.58000	103.52766			794,521,125,000,000.00	142,515,000,000	307,205,300,00	
Total R2023 SPOT									794,521,125,000,000.00	142,515,000,000	307,205,300,00	
Total For R2023									794,521,125,000,000.00	142,515,000,000	307,205,300,00	
R2030 On 31/01/2030 Spot Bond			9.82000	93.05644	9.63500	93.95686			756,877,634,694,000.00	3,641,229,901,700	2,801,986,458,00	
Total R2030 SPOT									756,877,634,694,000.00	3,641,229,901,700	2,801,986,458,00	
Total For R2030									756,877,634,694,000.00	3,641,229,901,700	2,801,986,458,00	
R2032 On 31/03/2032 Spot Bond			10.26500	89.13079	10.09500	90.06369			228,298,203,068,500.00	3,042,211,222,900	1,604,026,472,90	
Total R2032 SPOT									228,298,203,068,500.00	3,042,211,222,900	1,604,026,472,90	
Total For R2032									228,298,203,068,500.00	3,042,211,222,900	1,604,026,472,90	
R2035 On 28/02/2035 Spot Bond			10.67500	89.88178	10.52000	90.83495			576,968,482,605,000.00	1,646,554,424,600	981,764,599,30	
Total R2035 SPOT									576,968,482,605,000.00	1,646,554,424,600	981,764,599,30	
Total For R2035									576,968,482,605,000.00	1,646,554,424,600	981,764,599,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2035									6,968,482,605,000.00	646,554,424,600	381,764,599,30
R2037 On 31/01/2037 Spot Bond			10.89000	85.55377	10.73000	86.54593			791,430,255,875,000.00	1,541,912,787,500	1,384,530,987,70
Total R2037 SPOT									11,430,255,875,000.00	541,912,787,500	384,530,987,70
Total For R2037									11,430,255,875,000.00	541,912,787,500	384,530,987,70
R2040 On 31/01/2040 Spot Bond			11.01500	87.49210	10.86000	88.52501			000,246,887,532,000.00	817,090,048,800	1,048,979,338,20
Total R2040 SPOT									10,246,887,532,000.00	817,090,048,800	1048,979,338,20
Total For R2040									10,246,887,532,000.00	817,090,048,800	1048,979,338,20
R2044 On 31/01/2044 Spot Bond			11.05000	84.15871	10.90500	85.14261			806,277,463,315,000.00	2,516,405,200,300	1,906,218,187,00
Total R2044 SPOT									16,277,463,315,000.00	516,405,200,300	306,218,187,00
Total For R2044									16,277,463,315,000.00	516,405,200,300	306,218,187,00
R2048 On 28/02/2048 Spot Bond			10.98000	83.21626	10.83000	84.27150			852,914,304,420,000.00	5,268,935,729,000	1,185,176,857,60
Total R2048 SPOT									12,914,304,420,000.00	268,935,729,000	185,176,857,60
Total For R2048									12,914,304,420,000.00	268,935,729,000	185,176,857,60
R209 On 31/03/2036 Spot Bond			10.72000	69.21950	10.57000	70.02396			453,200,606,432,000.00	695,261,250,600	882,873,411,50
Total R209 SPOT									13,200,606,432,000.00	695,261,250,600	882,873,411,50
Total For R209									13,200,606,432,000.00	695,261,250,600	882,873,411,50
R210 On 31/03/2028 Spot Bond			2.48000	224.14729	2.52000	223.57860			374,052,789,000,000.00	150,827,737,500	212,529,845,10
Total R210 SPOT									4,052,789,000,000.00	150,827,737,500	212,529,845,10
Total For R210									4,052,789,000,000.00	150,827,737,500	212,529,845,10
R213 On 28/02/2031 Spot Bond			10.12500	83.93704	9.95500	84.77614			123,282,045,725,000.00	1,296,126,621,800	985,400,688,90
Total R213 SPOT									13,282,045,725,000.00	296,126,621,800	385,400,688,90
Total For R213									13,282,045,725,000.00	296,126,621,800	385,400,688,90
R214 On 28/02/2041 Spot Bond			11.01500	66.16116	10.86500	66.99314			075,930,071,140,000.00	733,175,676,000	681,330,982,50
Total R214 SPOT									5,930,071,140,000.00	733,175,676,000	681,330,982,50
Total For R214									5,930,071,140,000.00	733,175,676,000	681,330,982,50
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.35139			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.56828			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.05793			0.00	0	100,000,00
Total RDFB15 SPOT									0.00	0	100,000,00
Total For RDFB15									0.00	0	100,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.98548			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.29281				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.17650				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.17528				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.04189				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.20781				0.00	0	100,000,00
Total RDFB23 SPOT										0.00	0	100,000,00
Total For RDFB23										0.00	0	100,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.07736				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.23832				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.62389				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.67615				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.30630				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.56109				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16: On 07/12/2022 Spot Bond					0.00000	99.86285				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.39630				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.84731				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	99.89591				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.03189				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.24915				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.69519				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	100.79678				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.02795				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	100.85399				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	101.32110				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	100.37073				0.00	0	
Total RES52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.20202			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.32029			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.40844			0.00	0	
Total RFCB1 SPOT									0.00	0	
Total For RFCB1									0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.51281			0.00	0	
Total RFCC1 SPOT									0.00	0	
Total For RFCC1									0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.76781			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			7.30000	102.94492	7.30000	102.92464			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			10.80500	97.23542	10.80500	97.20731		33,495,500,000,000.00	3,100,000,000	4,900,000,000	
Total RW28 SPOT								13,495,500,000,000.00	3,100,000,000	4,900,000,000	
Total For RW28								13,495,500,000,000.00	3,100,000,000	4,900,000,000	
RW31 On 30/06/2031 Spot Bond			11.25500	101.34199	11.25500	101.31150		0.00	0		
Total RW31 SPOT								0.00	0		
Total For RW31								0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	101.63525			0.00	0	
Total RWL26 SPOT								0.00	0		
Total For RWL26								0.00	0		
RWL28 On 30/06/2028 Spot Bond			10.31500	101.41364	10.31500	101.38562		0.00	0		
Total RWL28 SPOT								0.00	0		
Total For RWL28								0.00	0		
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.58681				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.63955				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.39000	105.99227	8.39000	105.96860			60,408,000,000.00	7,200,000	1,800,000	
Total SBS20 SPOT									60,408,000,000.00	7,200,000	1,800,000	
Total For SBS20									60,408,000,000.00	7,200,000	1,800,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.49315				9,600,000,000	2,400,000,000	
Total SBS21 SPOT										0.00	9,600,000,000	2,400,000,000
Total For SBS21										0.00	9,600,000,000	2,400,000,000
SBS27 On 20/02/2024 Spot Bond			7.66000	106.76008	7.66000	106.73791			83,494,000,000,000.00	10,900,000,000	3,050,000,000	
Total SBS27 SPOT									13,494,000,000,000.00	10,900,000,000	3,050,000,000	
Total For SBS27									13,494,000,000,000.00	10,900,000,000	3,050,000,000	
SBS3 On 25/05/2026 Spot Bond			8.49000	99.23514	8.49000	99.21273				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.81500	103.63391	8.81500	103.60935				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.74500	106.92575	7.74500	106.90368				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.90500	105.90839	7.90500	105.88572				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.67000	103.54122	9.67000	103.51421			11,604,000,000,000.00	1,200,000,000	800,000,000	
Total SBS39 SPOT									11,604,000,000,000.00	1,200,000,000	800,000,000	
Total For SBS39									11,604,000,000,000.00	1,200,000,000	800,000,000	
SBS41 On 12/11/2022 Spot Bond			6.21000	102.17386	6.21000	102.15695				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			8.19500	107.82764	8.19500	107.80410				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.98500	108.39646	8.98500	108.37057				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.42000	106.01463	6.42000	105.99613				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.80898				0.00	32,000,000,000	8,000,000,000
Total SBS47 SPOT										0.00	32,000,000,000	8,000,000,000
Total For SBS47										0.00	32,000,000,000	8,000,000,000
SBS51 On 31/01/2024 Spot Bond			7.41500	7.41500	7.41500	106.90423				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.92854				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.78401				0.00	69,000,000	46,000,000
Total SBS53 SPOT										0.00	69,000,000	46,000,000
Total For SBS53										0.00	69,000,000	46,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	99.84959				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.54000	99.86359	5.54000	99.84844				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.78299				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	101.82401				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.11979				0.00	0	
Total SBS60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.67902				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.17546				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.07910				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.65188				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.03641				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.07348				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.25729				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.99973				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.27181				0.00	0	140,000,00
Total SBS70 SPOT										0.00	0	140,000,00
Total For SBS70										0.00	0	140,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.14594				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.74923				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.31597				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.52254				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.55157				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.95000	320.09559	1.95000	319.97274				0.00	0	691,000,00
Total SBSI11 SPOT										0.00	0	691,000,00
Total For SBSI11										0.00	0	691,000,00
SBSI14 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	229.48715				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.95441				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.62860				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.99846				0.00	0	510,000,00
Total SBT102 SPOT										0.00	0	510,000,00
Total For SBT102										0.00	0	510,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.17494				0.00	509,600,000	2,002,400,00
Total SBT103 SPOT										0.00	509,600,000	2,002,400,00
Total For SBT103										0.00	509,600,000	2,002,400,00
SBT104 On 30/09/2025 Spot Bond					0.00000	106.38242				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.96823				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT107 On 08/04/2027 Spot Bond					0.00000	101.31632				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.55142				0.00	7,800,000,000	3,900,000,000
Total SBT201 SPOT										0.00	7,800,000,000	3,900,000,000
Total For SBT201										0.00	7,800,000,000	3,900,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25504				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.95000	104.82813	6.95000	104.80845				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.33094				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.60820				0.00	4,400,000,000	2,276,000,000
Total SBT206 SPOT										0.00	4,400,000,000	2,276,000,000
Total For SBT206										0.00	4,400,000,000	2,276,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	107.60696				0.00	180,000,000	312,000,000
Total SBT207 SPOT										0.00	180,000,000	312,000,000
Total For SBT207										0.00	180,000,000	312,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.12246				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.94814				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.10370				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.73836				0.00	180,000,000	7,290,000,000
Total SLI5 SPOT										0.00	180,000,000	7,290,000,000
Total For SLI5										0.00	180,000,000	7,290,000,000
SLI6 On 16/08/2028 Spot Bond					0.00000	100.59667				0.00	0	
Total SLI6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.07500	99.41005	9.07500	99.38568				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.21776				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.23628				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.22698				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.22466				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.24311				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.22012				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.24311				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.23848				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.27073				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.22935				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.25232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.24999				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.27500	105.32502	7.27500	105.30447				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.19040				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01591				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.19871				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.34235				0.00	1,250,226,600	516,742,200
Total SOLB01 SPOT										0.00	1,250,226,600	516,742,200
Total For SOLB01										0.00	1,250,226,600	516,742,200
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.17923				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43698				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.16626				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.16949				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.14610				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/03/2024 Spot Bond					0.00000	102.28720				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG001 On 18/06/2022 Spot Bond					0.00000	101.17607				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG001 On 18/06/2024 Spot Bond					0.00000	101.77958				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG001 On 15/10/2022 Spot Bond					0.00000	100.87924				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.83801				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	99.98904				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.54291				0.00	0	70,000,00
Total SSA07 SPOT										0.00	0	70,000,00
Total For SSA07										0.00	0	70,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.02962				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			2.92500	2.92500	2.92500	158.61533				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			8.10000	113.70477	8.10000	113.67996				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.44500	87.45342	9.44500	87.43149				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.11574				0.00	0	
Total SSN029 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.79609				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.98000	104.94257	6.98000	104.92289				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.71000	118.97949	4.71000	118.92488				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.20763				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.47564				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.33927				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			1.86000	1.86000	1.86000	320.39381				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.56000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.42758				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.81382				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			2.80000	2.80000	2.80000	159.12214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	118.92488				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.83000	3.83000	3.83000	114.40774				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	209.94519				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.01591				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.01501				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	101.32895				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.29871				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	103.22433				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.90238				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.20243				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.81385				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08 On 27/08/2024 Spot Bond					0.00000	100.11362				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08 On 12/09/2025 Spot Bond					0.00000	99.79112				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08 On 05/11/2023 Spot Bond					0.00000	100.40853				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	230.01848				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	100.19592				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	98.77249				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.03257				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.03847				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	99.90922				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.30000	90.71197	10.30000	90.68680				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	101.43635				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			3.85000	208.37167	3.85000	208.28111				0.00	0	
Total SSN104 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.83500	226.32971	4.83500	226.22522				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.29204				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.32956				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2022 Spot Bond					0.00000	101.13536				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.02893				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.78777				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.68063				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.72023				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.58907				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.43900				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.50065				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.51677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.15704				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond					0.00000	101.30068				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15(On 29/06/2022 Spot Bond					0.00000	100.97803				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.94902				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.95072				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.94733				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15(On 30/06/2022 Spot Bond					0.00000	100.94902				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	100.90310				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15(On 05/07/2022 Spot Bond					0.00000	100.90634				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15(On 05/07/2022 Spot Bond					0.00000	100.90634				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16(On 05/07/2022 Spot Bond					0.00000	100.89066				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST201 On 08/12/2026 Spot Bond					0.00000	100.25356				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.00477				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.61500	102.64519	8.61500	102.62153				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.15435				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.16704				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.16650				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.16866				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.17307				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.17038				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.17307				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.01583	7.21000	101.99588				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.15726	7.72000	102.13588				0.00	0	
Total T17A32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.26975				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.29293				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.07187				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.33470				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.37989				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.54727				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.51340				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.57784				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16z On 22/10/2022 Spot Bond					0.00000	100.67933				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.08284				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.50599				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.64551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.78642				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.95901				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.87073				0.00	0	1,500,000,00
Total TFS169 SPOT										0.00	0	1,500,000,00
Total For TFS169										0.00	0	1,500,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.00907				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.23424				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.28376				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.17548				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.27000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.14624				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.17222				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B On 21/11/2022 Spot Bond					0.00000	100.18465				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.27458				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.29522				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.19734				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.33154				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.19086				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.61752				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.37617				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.24824				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.22510				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.37643				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.37049	8.49000	102.34698				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.28171				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17464				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.22264				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.17383				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.61292	5.76000	101.59698				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.17978				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.39120				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.19004				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.18815				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.20110				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.19759				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.24606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.26889				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.25547				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.18515				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.18112				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.17978				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.19481				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.18864				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.18783				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.24405				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.23416				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.22802				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH170: On 21/11/2022 Spot Bond					0.00000	100.15436				0.00	0	
Total TH1702 SPOT										0.00	0	
Total For TH1702										0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.15844				0.00	0	
Total TH1703 SPOT										0.00	0	
Total For TH1703										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.89041				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.68000	102.75232	6.68000	102.73383				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.30000	106.98298	7.30000	106.96214				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.95316				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.94040				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.59500	102.71857	8.59500	102.69495				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.94851				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.55922				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.50970				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.59181				0.00	0	
Total TL32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.20000	105.60013	7.20000	105.57984			404,262,720,000.00	56,147,600	3,486,159,80
Total TN23 SPOT									404,262,720,000.00	56,147,600	3,486,159,80
Total For TN23									404,262,720,000.00	56,147,600	3,486,159,80
TN23/R On 06/11/2023 Spot Bond			100.00000	39.59909	100.00000	39.51192			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.97500	104.14142	8.97500	104.11617			719,897,315,000.00	80,211,400	1,769,622,40
Total TN25 SPOT									719,897,315,000.00	80,211,400	1,769,622,40
Total For TN25									719,897,315,000.00	80,211,400	1,769,622,40
TN25/R On 19/08/2025 Spot Bond			100.00000	18.67867	100.00000	18.63687			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.17500	95.24124	10.17500	95.21556			699,030,640,000.00	68,700,800	18,669,586,40
Total TN27 SPOT									699,030,640,000.00	68,700,800	18,669,586,40
Total For TN27									699,030,640,000.00	68,700,800	18,669,586,40
TN27/R On 14/11/2027 Spot Bond			100.00000	10.40168	100.00000	10.37879			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.56500	101.81127	10.56500	101.79277			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.23500	97.63202	11.23500	97.60287			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.57314	8.00000	116.54816			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.72700	101.22278	11.72700	101.20243			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.11500	91.61685	12.11500	91.58741			24,230,000,000,000.00	2,000,000,000	1,332,000,00
Total TN40 SPOT									24,230,000,000,000.00	2,000,000,000	1,332,000,00
Total For TN40									24,230,000,000,000.00	2,000,000,000	1,332,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.58596	10.75000	101.55690			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.36948				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.40310				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.13000	102.68366	5.13000	103.98191				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.11573				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.10590				0.00	0	130,000,00
Total TR5A12 SPOT										0.00	0	130,000,00
Total For TR5A12										0.00	0	130,000,00
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.12738				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.15687				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.29703	7.61000	103.42232				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.97216				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.98199				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.88350				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.69000	101.46504	6.69000	101.44699				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.21151				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.28467				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.97658				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.79179				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.98000	105.12424	6.98000	105.10454				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.79179				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.18293	8.62000	101.15959				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.07427				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.48340				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.26692				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.20797				0.00	0	
Total TRA5B2 SPOT										0.00	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 TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.59101				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.59101				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.51845				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.93395				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.74337				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP26 On 10/03/2023 Spot Bond					0.00000	95.12441				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.99136				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.61367				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.24819				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	101.16556				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.74948				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.65821				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.54962				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	100.35433				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.14748				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.11798				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.08864				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.42500	105.30704	10.42500	105.27797				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.20858				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.23851				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.21550				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.24542				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.25233				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.26337				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.31209				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.32127				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.88461				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.08748				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.70822				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.21575				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.25962				0.00	800,000,000	400,000,000
Total VKE16 SPOT										0.00	800,000,000	400,000,000
Total For VKE16										0.00	800,000,000	400,000,000
VKE17 On 27/08/2022 Spot Bond					0.00000	100.15901				0.00	0	100,000,000
Total VKE17 SPOT										0.00	0	100,000,000
Total For VKE17										0.00	0	100,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	100.36456				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.28174				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.55e+0126,137,230,396,100	483,914,570,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total for SPOT :									2.55e+017	137,230,396,100	483,914,570,30
Total Futures									2.55e+017	137,230,401,291	483,915,767,68
Total Options									0.00	0	103,70
Grand Total:									2.55e+017	137,230,401,291	483,915,871,38