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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/06/2022

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			11.91543	76.19994	11.83566	76.59194			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.13997	73.51407	12.05669	73.91220			0.00	0	
ES33 On 02/02/2023 Bond Future			12.35059	74.73848	12.26352	75.14393			0.00	0	
ES33 On 04/05/2023 Bond Future			12.54312	72.30470	12.45218	72.71805			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/08/2022 Bond Future			12.30155	74.49032	12.22157	74.94302			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.50695	71.30215	12.42346	71.76177			0.00	0	
ES42 On 02/02/2023 Bond Future			12.69300	72.49180	12.60590	72.95979			0.00	0	
ES42 On 04/05/2023 Bond Future			12.87105	69.54526	12.78016	70.02223			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			162.60992	162.60992	162.61229	162.61229			0.00	0	7,30
I2025 On 03/11/2022 Bond Future			164.94847	164.94847	164.95196	164.95196			0.00	0	
I2025 On 02/02/2023 Bond Future			166.00746	166.00746	166.01257	166.01257			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	Open Interest
I2025	On	04/05/2023	Bond Future			169.00998	169.00998	169.01642	169.01642			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			121.55947	121.55947	122.21663	122.21663			0.00	0	3,85
I2029	On	03/11/2022	Bond Future			122.06281	122.06281	122.73020	122.73020			0.00	0	
I2029	On	02/02/2023	Bond Future			124.09160	124.09160	124.77116	124.77116			0.00	0	
I2029	On	04/05/2023	Bond Future			125.05221	125.05221	125.74512	125.74512			0.00	0	
Total I2029 Future												0.00	0	3,85
Total For I2029												0.00	0	3,85
I2033	On	04/08/2022	Bond Future			115.89725	115.89725	116.13664	116.13664			0.00	0	7,04
I2033	On	03/11/2022	Bond Future			116.23591	116.23591	116.47950	116.47950			0.00	0	
I2033	On	02/02/2023	Bond Future			118.16759	118.16759	118.41627	118.41627			0.00	0	
I2033	On	04/05/2023	Bond Future			118.93664	118.93664	119.19088	119.19088			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			131.86834	131.86834	132.84271	132.84271			0.00	0	4,10
I2038	On	03/11/2022	Bond Future			133.76484	133.76484	134.75424	134.75424			0.00	0	
I2038	On	02/02/2023	Bond Future			134.09582	134.09582	135.10287	135.10287			0.00	0	
I2038	On	04/05/2023	Bond Future			136.52225	136.52225	137.54853	137.54853			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			122.17999	122.17999	122.55599	122.55599			0.00	0	16,56
I2046	On	03/11/2022	Bond Future			121.98113	121.98113	122.36342	122.36342			0.00	0	1,56
I2046	On	02/02/2023	Bond Future			124.00928	124.00928	124.39898	124.39898			0.00	0	
I2046	On	04/05/2023	Bond Future			124.23652	124.23652	124.63429	124.63429			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			124.41754	124.41754	124.61632	124.61632			0.00	0	11,25
I2050	On	03/11/2022	Bond Future			126.20673	126.20673	126.40913	126.40913			0.00	0	
I2050	On	02/02/2023	Bond Future			126.20260	126.20260	126.40966	126.40966			0.00	0	
I2050	On	04/05/2023	Bond Future			128.48597	128.48597	128.69773	128.69773			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			8.53461	108.44965	8.44271	108.79388		4.93	325,348.95	3	81,00
R186	On	03/11/2022	Bond Future			8.73756	109.98309	8.63853	110.33288		4.73	0.00	0	11,12
R186	On	02/02/2023	Bond Future			8.90317	106.49293	8.79591	106.84951		4.78	0.00	0	
R186	On	04/05/2023	Bond Future			9.04306	108.40074	8.92646	108.76457		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 Intert
Total R186 Future												325,348.95	3	92,13
R186	On	04/08/2022	Bond Future	6.96	Call			5.32000	0.00532	3,050	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			1,575.46000	1.57546	1,821,830	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			405.25000	0.40525	305,270	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,548.95000	1.54895	1,793,200	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			417.01000	0.41701	314,890	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,522.68000	1.52268	1,764,790	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Put			5,755.07000	5.75507	6,097,030	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			231.53000	0.23153	166,450	4.84	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,062.52000	2.06252	2,341,670	4.84	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,917.77000	4.91777	4,585,780	6.43	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			42.02000	0.04202	54,260	6.43	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Call			393.72000	0.39372	295,860	4.89	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,158.32000	1.15832	1,000,080	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			1,543.32000	1.54332	1,734,870	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			1,176.02000	1.17602	1,016,290	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,525.47000	1.52547	1,715,530	4.75	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,193.86000	1.19386	1,032,630	4.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,507.78000	1.50778	1,696,340	4.76	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Call			1,939.50000	1.93950	1,727,210	5.02	0.00	0	
R186	On	03/11/2022	Bond Future	8.91	Put			984.05000	0.98405	1,121,550	5.02	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Call			713.53000	0.71353	599,410	4.63	0.00	0	4,30
R186	On	03/11/2022	Bond Future	8.23	Put			2,171.85000	2.17185	2,407,520	4.63	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,542.32000	2.54232	2,773,650	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			989.17000	0.98917	862,770	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,521.76000	2.52176	2,751,940	4.71	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			962.86000	0.96286	838,750	4.70	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,563.32000	2.56332	2,795,790	4.70	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			975.80000	0.97580	850,550	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,800.99000	1.80099	1,627,300	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			2,103.18000	2.10318	2,293,320	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,817.32000	1.81732	1,642,680	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			2,088.14000	2.08814	2,277,330	4.71	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call			1,784.74000	1.78474	1,612,000	4.70	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			2,118.32000	2.11832	2,309,410	4.70	0.00	0	
Total R186 Option												0.00	0	19,42
Total For R186												325,348.95	3	111,55
R197	On	04/08/2022	Bond Future			329.25573	329.25573	329.14024	329.14024			0.00	0	80
R197	On	03/11/2022	Bond Future			333.98984	333.98984	333.87474	333.87474			0.00	0	

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			330.81277	330.81277	330.69906	330.69906			0.00	0	
R197	On	04/05/2023	Bond Future			336.80071	336.80071	336.68747	336.68747			0.00	0	
Total R197 Future												0.00	0	87
Total For R197												0.00	0	87
R202	On	04/08/2022	Bond Future			252.44084	252.44084	252.36861	252.36861			2,776,849.24	11	6,58
R202	On	03/11/2022	Bond Future			256.07056	256.07056	255.99876	255.99876			0.00	0	
R202	On	02/02/2023	Bond Future			255.68969	255.68969	255.61925	255.61925			0.00	0	
R202	On	04/05/2023	Bond Future			260.31514	260.31514	260.24509	260.24509			0.00	0	
Total R202 Future												2,776,849.24	11	6,58
Total For R202												2,776,849.24	11	6,58
R2023	On	04/08/2022	Bond Future			5.59542	104.59307	5.59646	104.59250		0.57	0.00	0	22,18
R2023	On	03/11/2022	Bond Future			5.48463	102.15577	5.48437	102.15585		0.33	0.00	0	
Total R2023 Future												0.00	0	22,18
R2023	On	04/08/2022	Bond Future	6.03	Call			263.61000	0.26361	263,480	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			26.56000	0.02656	25,860	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			268.40000	0.26840	268,280	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			25.89000	0.02589	25,200	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			273.21000	0.27321	273,100	0.63	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			25.25000	0.02525	24,570	0.63	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			265.32000	0.26532	265,000	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			29.83000	0.02983	29,590	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			267.96000	0.26796	267,640	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			29.41000	0.02941	29,170	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			270.62000	0.27062	270,300	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			29.00000	0.02900	28,760	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			10.09586	89.39695	10.01558	89.78311		8.14	617,911,718.40	6,912	99,18
R2030	On	03/11/2022	Bond Future			10.29167	90.66201	10.20738	91.05420		7.87	0.00	0	18,74
R2030	On	02/02/2023	Bond Future			10.46707	88.14369	10.37830	88.54316		7.84	0.00	0	
R2030	On	04/05/2023	Bond Future			10.62942	89.72480	10.53592	90.13210		7.59	0.00	0	
Total R2030 Future												617,911,718.40	6,912	117,92
R2030	On	04/08/2022	Bond Future	9.54	Put			2,685.69000	2.68569	2,988,780	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			365.12000	0.36512	280,030	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,647.12000	2.64712	2,948,190	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			376.51000	0.37651	289,400	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,608.72000	2.60872	2,907,770	8.02	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,514.76000	4.51476	4,162,420	9.47	0.00	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
R2030 On 04/08/2022 Bond Future	8.30	Call			0.91000	0.00091	0,490	7.61	0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,784.98000	8.78498	9,170,720	7.61	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			52.07000	0.05207	34,900	7.65	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			4,867.64000	4.86764	5,236,630	7.65	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			353.87000	0.35387	270,800	8.01	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			148.68000	0.14868	182,500	9.47	0.00	0	80
R2030 On 03/11/2022 Bond Future	10.09	Call			1,589.60000	1.58960	1,408,590	7.93	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,139.43000	2.13943	2,350,610	7.93	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Put			339.67000	0.33967	386,130	9.47	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Call			860.79000	0.86079	741,280	7.70	0.00	0	50
R2030 On 03/11/2022 Bond Future	9.70	Put			3,268.71000	3.26871	3,541,390	7.70	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,567.25000	1.56725	1,387,850	7.92	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,164.12000	2.16412	2,376,910	7.92	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,611.91000	1.61191	1,429,290	7.93	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,114.73000	2.11473	2,324,300	7.93	0.00	0	
R2030 On 03/11/2022 Bond Future	10.20	Call			1,845.46000	1.84546	1,646,900	8.00	0.00	0	50
R2030 On 03/11/2022 Bond Future	10.20	Put			1,879.90000	1.87990	2,073,530	8.00	0.00	0	
R2030 On 03/11/2022 Bond Future	11.57	Call			6,418.46000	6.41846	6,072,730	9.47	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,267.47000	3.26747	3,512,270	7.83	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,511.48000	1.51148	1,355,530	7.84	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,239.85000	3.23985	3,483,370	7.84	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,530.26000	1.53026	1,373,030	7.85	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,212.39000	3.21239	3,454,630	7.85	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			1,166.75000	1.16675	1,036,040	7.73	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,826.15000	3.82615	4,094,910	7.73	0.00	0	
R2030 On 02/02/2023 Bond Future	9.83	Call			1,215.03000	1.21503	1,080,590	7.75	0.00	0	40
R2030 On 02/02/2023 Bond Future	9.83	Put			3,734.00000	3.73400	3,999,030	7.75	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,402.22000	1.40222	1,253,920	7.81	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,408.63000	3.40863	3,659,800	7.81	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.20	Call			448.65000	0.44865	384,310	7.39	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,974.92000	5.97492	6,310,050	7.39	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			957.92000	0.95792	844,250	7.65	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,276.28000	4.27628	4,562,080	7.65	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.79	Call			1,150.84000	1.15084	1,021,380	7.72	0.00	0	
R2030 On 02/02/2023 Bond Future	9.79	Put			3,857.11000	3.85711	4,127,120	7.72	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			216.98000	0.21698	181,390	7.29	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,492.84000	1.49284	1,338,170	7.83	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			7,667.80000	7.66780	8,031,680	7.29	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Call			329.36000	0.32936	278,930	7.29	0.00	0	
R2030 On 02/02/2023 Bond Future	9.04	Put			6,639.26000	6.63926	6,988,300	7.29	0.00	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
R2030	On	02/02/2023	Bond Future	9.08	Call		356.64000	0.35664	302,910	7.32	0.00	0	40
R2030	On	02/02/2023	Bond Future	9.08	Put		6,469.86000	6.46986	6,815,600	7.32	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Call		4,458.50000	4.45850	4,173,750	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	11.12	Put		1,190.06000	1.19006	1,304,780	8.84	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Call		4,588.31000	4.58831	4,300,070	8.89	0.00	0	
R2030	On	02/02/2023	Bond Future	11.16	Put		1,148.00000	1.14800	1,259,230	8.89	0.00	0	40
R2030	On	04/05/2023	Bond Future	10.53	Call		2,642.23000	2.64223	2,434,190	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		2,668.09000	2.66809	2,867,350	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,665.82000	2.66582	2,456,710	7.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		1,215.96000	1.21596	1,090,540	7.33	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.78	Put		4,598.09000	4.59809	4,879,970	7.33	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		1,573.01000	1.57301	1,423,470	7.46	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	12.04	Put		874.34000	0.87434	952,320	9.17	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	10.52	Call		2,618.39000	2.61839	2,411,440	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		2,687.97000	2.68797	2,888,320	7.74	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Put		3,954.18000	3.95418	4,211,940	7.46	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call		421.69000	0.42169	365,210	6.99	0.00	0	40
R2030	On	04/05/2023	Bond Future	9.03	Put		7,322.51000	7.32251	7,673,330	6.99	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		2,647.99000	2.64799	2,846,180	7.75	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		939.19000	0.93919	834,810	7.21	0.00	0	100
R2030	On	04/05/2023	Bond Future	9.58	Put		5,243.40000	5.24340	5,546,320	7.21	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		4,883.14000	4.88314	4,598,740	8.47	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		1,457.09000	1.45709	1,579,990	8.47	0.00	0	100
R2030	On	04/05/2023	Bond Future	11.62	Call		5,765.64000	5.76564	5,461,030	8.75	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Put		1,186.32000	1.18632	1,289,010	8.75	0.00	0	40
R2030	On	04/05/2023	Bond Future	12.04	Call		7,146.38000	7.14638	6,817,060	9.17	0.00	0	
Total R2030 Option											0.00	0	9,000
Total For R2030											617,911,718.40	6,912	126,900
R2032	On	04/08/2022	Bond Future			10.55460	89.22055	10.47444	89.65501	9.06	23,108,122.45	259	79,200
R2032	On	03/11/2022	Bond Future			10.74528	86.33220	10.66151	86.77333	9.12	0.00	0	87,900
R2032	On	02/02/2023	Bond Future			10.91466	87.75006	10.82702	88.19924	8.76	0.00	0	
R2032	On	04/05/2023	Bond Future			11.06853	85.16488	10.97683	85.62277	8.88	0.00	0	
Total R2032 Future											23,108,122.45	259	167,200
R2032	On	04/08/2022	Bond Future	8.97	Call		1.65000	0.00165	0,870	7.97	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		8,722.17000	8.72217	9,155,850	7.97	0.00	0	
R2032	On	04/08/2022	Bond Future	9.40	Call		22.66000	0.02266	13,990	8.03	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		7,306.90000	7.30690	6,883,760	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		44.73000	0.04473	56,050	11.17	0.00	0	
R2032	On	04/08/2022	Bond Future	10.70	Call		2,065.57000	2.06557	1,784,210	9.62	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 04/08/2022 Bond Future	10.70	Put			850.44000	0.85044	1,003,540	9.62	0.00	0	7,50
R2032 On 04/08/2022 Bond Future	11.00	Call			3,241.61000	3.24161	2,897,100	10.10	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			5,943.46000	5.94346	5,532,990	10.86	0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			100.54000	0.10054	124,530	10.86	0.00	0	80
R2032 On 04/08/2022 Bond Future	10.21	Call			707.10000	0.70710	562,450	9.02	0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,161.14000	2.16114	2,450,950	9.02	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			726.49000	0.72649	579,060	9.03	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			4,357.56000	4.35756	4,754,870	8.41	0.00	0	
R2032 On 04/08/2022 Bond Future	10.50	Call			1,409.69000	1.40969	1,181,940	9.32	0.00	0	90
R2032 On 04/08/2022 Bond Future	10.50	Put			1,270.84000	1.27084	1,477,550	9.32	0.00	0	90
R2032 On 04/08/2022 Bond Future	9.80	Call			174.20000	0.17420	124,600	8.51	0.00	0	
R2032 On 04/08/2022 Bond Future	9.80	Put			3,947.37000	3.94737	4,332,230	8.51	0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			515.90000	0.51590	400,730	8.91	0.00	0	
R2032 On 04/08/2022 Bond Future	11.00	Put			445.32000	0.44532	535,270	10.10	0.00	0	7,50
R2032 On 04/08/2022 Bond Future	9.40	Put			6,136.80000	6.13680	6,562,590	8.03	0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			122.49000	0.12249	85,340	8.41	0.00	0	80
R2032 On 04/08/2022 Bond Future	10.10	Put			2,584.34000	2.58434	2,903,630	8.91	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			688.05000	0.68805	546,170	9.01	0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,197.71000	2.19771	2,490,290	9.01	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,124.96000	2.12496	2,411,990	9.03	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Put			2,034.03000	2.03403	2,248,540	9.27	0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Call			919.50000	0.91950	787,170	8.81	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,521.30000	2.52130	2,769,170	9.11	0.00	0	40
R2032 On 03/11/2022 Bond Future	9.46	Call			157.30000	0.15730	123,510	8.05	0.00	0	50
R2032 On 03/11/2022 Bond Future	10.56	Put			2,322.29000	2.32229	2,557,090	9.17	0.00	0	10
R2032 On 03/11/2022 Bond Future	10.66	Call			2,051.01000	2.05101	1,826,210	9.26	0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			2,058.99000	2.05899	2,275,320	9.26	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			2,078.87000	2.07887	1,852,250	9.27	0.00	0	70
R2032 On 03/11/2022 Bond Future	10.11	Put			3,814.56000	3.81456	4,132,250	8.76	0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Call			106.04000	0.10604	82,040	8.08	0.00	0	10
R2032 On 03/11/2022 Bond Future	10.16	Put			3,624.65000	3.62465	3,933,450	8.81	0.00	0	10
R2032 On 03/11/2022 Bond Future	10.21	Call			1,010.81000	1.01081	869,420	8.87	0.00	0	50
R2032 On 03/11/2022 Bond Future	10.21	Put			3,441.24000	3.44124	3,740,980	8.87	0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			1,608.65000	1.60865	1,415,390	9.11	0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			121.21000	0.12121	94,240	8.07	0.00	0	40
R2032 On 03/11/2022 Bond Future	9.36	Put			7,379.21000	7.37921	7,793,370	8.07	0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Put			6,829.62000	6.82962	7,236,960	8.05	0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			553.32000	0.55332	461,860	8.54	0.00	0	70
R2032 On 03/11/2022 Bond Future	9.92	Put			4,592.94000	4.59294	4,942,610	8.54	0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			833.57000	0.83357	710,130	8.76	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 03/11/2022 Bond Future	11.55	Call			5,207.22000	5.20722	4,854,270	10.44		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			678.29000	0.67829	766,470	10.44		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			8,363.75000	8.36375	7,959,100	11.47		0.00	0	
R2032 On 03/11/2022 Bond Future	12.30	Put			257.52000	0.25752	294,000	11.47		0.00	0	70
R2032 On 03/11/2022 Bond Future	10.56	Call			1,783.67000	1.78367	1,577,340	9.17		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			7,658.71000	7.65871	8,075,840	8.08		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,555.15000	1.55515	1,388,100	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,789.33000	3.78933	4,071,460	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			1,767.01000	1.76701	1,585,110	8.76		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,471.11000	3.47111	3,738,390	8.76		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.67	Call			2,164.86000	2.16486	1,957,670	8.88		0.00	0	70
R2032 On 02/02/2023 Bond Future	10.22	Call			1,212.75000	1.21275	1,071,970	8.57		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			4,411.84000	4.41184	4,720,240	8.57		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,514.58000	1.51458	1,350,480	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,855.28000	3.85528	4,140,360	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,534.79000	1.53479	1,369,210	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			402.09000	0.40209	447,380	11.06		0.00	0	70
R2032 On 02/02/2023 Bond Future	9.47	Call			300.17000	0.30017	251,090	7.92		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			7,673.65000	7.67365	8,073,750	7.92		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			745.99000	0.74599	646,730	8.31		0.00	0	70
R2032 On 02/02/2023 Bond Future	9.92	Put			5,584.61000	5.58461	5,934,530	8.31		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			1,107.98000	1.10798	975,830	8.51		0.00	0	
R2032 On 02/02/2023 Bond Future	10.67	Put			2,977.53000	2.97753	3,219,520	8.88		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,010.24000	1.01024	1,112,180	10.22		0.00	0	50
R2032 On 02/02/2023 Bond Future	12.75	Call			9,574.70000	9.57470	9,170,810	11.06		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,631.82000	4.63182	4,948,850	8.51		0.00	0	40
R2032 On 02/02/2023 Bond Future	9.31	Call			218.59000	0.21859	181,000	7.92		0.00	0	40
R2032 On 02/02/2023 Bond Future	9.31	Put			8,515.82000	8.51582	8,927,410	7.92		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,822.21000	3.82221	4,105,810	8.69		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			5,449.60000	5.44960	5,115,510	10.03		0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,160.20000	1.16020	1,275,290	10.03		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			6,015.70000	6.01570	5,668,460	10.22		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,663.69000	2.66369	2,441,700	8.95		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,201.28000	3.20128	3,437,180	8.95		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,688.63000	2.68863	2,465,370	8.96		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			3,175.71000	3.17571	3,410,340	8.96		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,713.70000	2.71370	2,489,160	8.96		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,150.31000	3.15031	3,383,660	8.96		0.00	0	
Total R2032 Option										0.00	0	29,96

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For R2032										23,108,122.45	259	197,16
R2035 On 04/08/2022 Bond Future			10.87703	90.38108	10.80717	90.80862		10.18		0.00	0	128,82
R2035 On 03/11/2022 Bond Future			11.05727	87.17448	10.98449	87.60862		10.31		0.00	0	3,02
R2035 On 02/02/2023 Bond Future			11.22147	88.60519	11.14553	89.04725		9.94		0.00	0	
R2035 On 04/05/2023 Bond Future			11.36362	85.69645	11.28452	86.14708		10.11		0.00	0	
Total R2035 Future										0.00	0	131,84
R2035 On 04/08/2022 Bond Future	9.53	Call			7.26000	0.00726	4,410	8.86		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			8,381.34000	8.38134	8,806,030	8.86		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			40.75000	0.04075	27,220	8.87		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			2,710.98000	2.71098	2,407,670	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			760.20000	0.76020	884,430	10.71		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			7,934.72000	7.93472	7,519,160	12.34		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Call			1,228.41000	1.22841	1,033,370	10.14		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,766.11000	1.76611	1,998,610	10.14		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,257.25000	1.25725	1,059,320	10.16		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			2,480.81000	2.48081	2,767,740	9.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,286.48000	1.28648	1,085,650	10.17		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,700.39000	1.70039	1,927,100	10.17		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			6,281.01000	6.28101	6,695,020	8.87		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			754.59000	0.75459	613,980	9.92		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.73	Put			1,733.02000	1.73302	1,962,630	10.16		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			57.12000	0.05712	69,100	12.34		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,011.65000	1.01165	839,780	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,047.00000	2.04700	2,302,670	10.05		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.99	Put			2,348.46000	2.34846	2,557,190	10.56		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			2,578.96000	2.57896	2,343,030	10.64		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,188.05000	2.18805	2,386,260	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			2,854.98000	2.85498	2,605,390	10.76		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Put			7,587.93000	7.58793	7,985,210	9.06		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			733.57000	0.73357	631,390	9.79		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			4,973.87000	4.97387	5,305,830	9.79		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,252.27000	1.25227	1,103,090	10.12		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			299.30000	0.29930	334,040	13.23		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,381.44000	2.38144	2,156,030	10.56		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			2,925.91000	2.92591	2,672,970	10.79		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,943.14000	1.94314	2,124,340	10.79		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			9,649.38000	9.64938	9,249,980	13.23		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,785.38000	3.78538	4,070,340	10.12		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Put			1,990.12000	1.99012	2,174,670	10.76		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 03/11/2022 Bond Future	9.82	Call			196.28000	0.19628	159,420	9.06		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.14	Call			2,890.24000	2.89024	2,638,970	10.77		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,966.40000	1.96640	2,149,270	10.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,148.32000	2.14832	1,958,310	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,720.01000	3.72001	3,972,060	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,617.98000	2.61798	2,402,920	9.98		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			3,178.75000	3.17875	3,405,750	9.98		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,647.10000	2.64710	2,430,570	9.99		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,611.57000	1.61157	1,454,310	9.65		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,516.70000	4.51670	4,801,500	9.65		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			2,096.40000	2.09640	1,909,370	9.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,788.13000	3.78813	4,043,160	9.83		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,122.27000	2.12227	1,933,750	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			397.63000	0.39763	436,060	12.58		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Call			906.51000	0.90651	801,320	9.25		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			6,056.67000	6.05667	6,393,540	9.25		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Call			1,478.60000	1.47860	1,330,240	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.60	Put			4,752.41000	4.75241	5,046,110	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Call			1,566.50000	1.56650	1,412,210	9.63		0.00	0	40
R2035 On 02/02/2023 Bond Future	11.06	Put			3,148.92000	3.14892	3,374,450	9.99		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			347.68000	0.34768	297,600	8.89		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,684.48000	8.68448	9,076,460	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Call			375.76000	0.37576	322,360	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.85	Put			8,446.60000	8.44660	8,835,260	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Call			405.78000	0.40578	348,890	8.89		0.00	0	40
R2035 On 02/02/2023 Bond Future	10.87	Put			3,753.95000	3.75395	4,007,490	9.84		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Put			1,370.98000	1.37098	1,487,990	11.05		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Call			6,004.22000	6.00422	5,675,440	11.10		0.00	0	
R2035 On 02/02/2023 Bond Future	11.98	Put			1,320.68000	1.32068	1,433,960	11.10		0.00	0	40
R2035 On 02/02/2023 Bond Future	13.22	Call			11,383.05000	11.38305	10,979,420	12.58		0.00	0	
R2035 On 02/02/2023 Bond Future	9.89	Put			8,211.70000	8.21170	8,596,870	8.89		0.00	0	
R2035 On 02/02/2023 Bond Future	10.64	Put			4,594.28000	4.59428	4,882,050	9.63		0.00	0	
R2035 On 02/02/2023 Bond Future	11.94	Call			5,838.53000	5.83853	5,513,480	11.05		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			1,360.02000	1.36002	1,462,110	11.74		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Call			545.67000	0.54567	480,820	9.26		0.00	0	40
R2035 On 04/05/2023 Bond Future	9.85	Put			9,343.11000	9.34311	9,728,890	9.26		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			1,654.48000	1.65448	1,506,670	9.81		0.00	0	40
R2035 On 04/05/2023 Bond Future	10.60	Put			5,700.50000	5.70050	6,003,320	9.81		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,129.39000	3.12939	2,905,410	10.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,158.14000	3.15814	2,932,910	10.25		0.00	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
R2035 On 04/05/2023 Bond Future	11.21	Put			3,585.82000	3.58582	3,811,220	10.25	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,187.01000	3.18701	2,960,540	10.26	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			3,557.12000	3.55712	3,781,280	10.26	0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Call			7,719.74000	7.71974	7,371,200	11.74	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,614.69000	3.61469	3,841,340	10.25	0.00	0	
Total R2035 Option									0.00	0	13,35
Total For R2035									0.00	0	145,23
R2037 On 04/08/2022 Bond Future			11.09232	81.75375	11.01224	82.24704		11.40	48,234,712.50	590	135,02
R2037 On 03/11/2022 Bond Future			11.26273	82.91082	11.17949	83.41162		11.00	165,821,640.00	2,000	2,00
R2037 On 02/02/2023 Bond Future			11.41793	80.01547	11.33128	80.52523		11.19	0.00	0	
R2037 On 04/05/2023 Bond Future			11.56120	81.45214	11.47108	81.97167		10.86	0.00	0	
Total R2037 Future									214,056,352.50	2,590	137,02
R2037 On 04/08/2022 Bond Future	10.91	Call			1,241.99000	1.24199	1,023,030	11.62	0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,878.21000	1.87821	2,152,540	11.62	0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			2,269.06000	2.26906	1,957,360	12.15	0.00	0	1,02
R2037 On 04/08/2022 Bond Future	11.21	Put			1,058.81000	1.05881	1,240,400	12.15	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,156.05000	3.15605	2,791,140	12.59	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			689.42000	0.68942	817,800	12.59	0.00	0	2
R2037 On 04/08/2022 Bond Future	10.90	Put			1,912.56000	1.91256	2,190,140	11.61	0.00	0	2
R2037 On 04/08/2022 Bond Future	11.95	Call			5,718.54000	5.71854	5,270,350	13.53	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			207.63000	0.20763	252,730	13.53	0.00	0	1,02
R2037 On 04/08/2022 Bond Future	10.10	Call			67.89000	0.06789	45,030	10.33	0.00	0	2
R2037 On 04/08/2022 Bond Future	10.10	Put			6,010.97000	6.01097	6,481,400	10.33	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,185.84000	1.18584	973,370	11.60	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			1,947.37000	1.94737	2,228,190	11.60	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,213.72000	1.21372	998,010	11.61	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			2,790.88000	2.79088	2,509,600	11.36	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,067.33000	2.06733	2,286,850	11.36	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			2,826.14000	2.82614	2,542,910	11.37	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,042.98000	2.04298	2,260,550	11.37	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			2,861.39000	2.86139	2,576,200	11.39	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,018.69000	2.01869	2,234,300	11.39	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,823.91000	3.82391	4,117,970	11.01	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,083.57000	2.08357	1,871,310	10.99	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,893.74000	3.89374	4,191,240	10.99	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,109.70000	2.10970	1,895,720	11.00	0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,858.83000	3.85883	4,154,610	11.00	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,135.75000	2.13575	1,920,050	11.01	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			2,997.32000	2.99732	2,749,330	10.91	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2037 On 04/05/2023 Bond Future	11.32	Put			3,879.56000	3.87956	4,151,100	10.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			2,941.30000	2.94130	2,696,190	10.90		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,941.40000	3.94140	4,215,820	10.90		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			2,969.40000	2.96940	2,722,840	10.91		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,910.54000	3.91054	4,183,510	10.91		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										214,056,352.50	2,590	139,27
R2040 On 04/08/2022 Bond Future			11.20359	83.49767	11.12346	84.02818		12.11		0.00	0	120,04
R2040 On 03/11/2022 Bond Future			11.36883	84.67946	11.28556	85.21806		11.68		0.00	0	3,96
R2040 On 02/02/2023 Bond Future			11.51954	81.56286	11.43290	82.11108		11.90		0.00	0	
R2040 On 04/05/2023 Bond Future			11.65842	83.02767	11.56837	83.58638		11.54		0.00	0	
Total R2040 Future										0.00	0	124,00
R2040 On 04/08/2022 Bond Future	9.70	Call			3.52000	0.00352	1,930	10.57		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			10,376.93000	10.37693	10,905,850	10.57		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			549.46000	0.54946	422,560	11.64		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.05	Call			1,412.87000	1.41287	1,167,570	12.18		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			1,903.90000	1.90390	2,189,110	12.18		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			7,081.42000	7.08142	6,583,150	14.43		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			3,442.93000	3.44293	3,846,540	11.64		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,350.15000	1.35015	1,111,870	12.15		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			141.36000	0.14136	173,600	14.43		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.03	Put			1,975.65000	1.97565	2,267,880	12.15		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,381.31000	1.38131	1,139,520	12.17		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			1,939.53000	1.93953	2,228,250	12.17		0.00	0	
R2040 On 03/11/2022 Bond Future	10.70	Call			952.85000	0.95285	809,000	10.92		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	10.70	Put			4,900.76000	4.90076	5,295,510	10.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.20	Call			2,270.83000	2.27083	2,013,160	11.62		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.20	Put			2,830.01000	2.83001	3,110,940	11.62		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			2,995.91000	2.99591	2,692,170	11.87		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,193.04000	2.19304	2,427,900	11.87		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			2,922.72000	2.92272	2,623,240	11.85		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,248.06000	2.24806	2,487,180	11.85		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Call			8,016.53000	8.01653	7,552,190	13.83		0.00	0	
R2040 On 03/11/2022 Bond Future	12.52	Put			565.15000	0.56515	639,410	13.83		0.00	0	1,10
R2040 On 03/11/2022 Bond Future	11.40	Call			2,959.21000	2.95921	2,657,600	11.86		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,220.41000	2.22041	2,457,400	11.86		0.00	0	
R2040 On 02/02/2023 Bond Future	12.27	Put			1,490.92000	1.49092	1,633,370	13.38		0.00	0	46
R2040 On 02/02/2023 Bond Future	10.96	Call			1,836.47000	1.83647	1,637,850	11.60		0.00	0	46
R2040 On 02/02/2023 Bond Future	10.96	Put			4,932.96000	4.93296	5,282,560	11.60		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	02/02/2023	Bond Future	11.10	Call		2,203.46000	2.20346	1,979,270	11.75	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,364.52000	4.36452	4,688,550	11.75	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,325.81000	4.32581	4,648,020	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Call		458.60000	0.45860	387,140	10.63	0.00	0	
R2040	On	02/02/2023	Bond Future	10.18	Put		9,073.31000	9.07331	9,550,070	10.63	0.00	0	
R2040	On	02/02/2023	Bond Future	10.21	Call		485.19000	0.48519	410,340	10.64	0.00	0	40
R2040	On	02/02/2023	Bond Future	10.21	Put		8,877.63000	8.87763	9,351,000	10.64	0.00	0	
R2040	On	02/02/2023	Bond Future	12.27	Call		6,555.42000	6.55542	6,149,650	13.38	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,287.38000	4.28738	4,607,760	11.77	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Call		6,423.20000	6.42320	6,020,820	13.32	0.00	0	
R2040	On	02/02/2023	Bond Future	12.24	Put		1,531.55000	1.53155	1,677,390	13.32	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Call		1,761.84000	1.76184	1,568,710	11.57	0.00	0	
R2040	On	02/02/2023	Bond Future	10.93	Put		5,060.88000	5.06088	5,415,970	11.57	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,230.96000	2.23096	2,004,950	11.76	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,258.65000	2.25865	2,030,810	11.77	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put		1,428.28000	1.42828	1,552,180	13.15	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Call		638.03000	0.63803	554,150	10.51	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.17	Put		10,144.45000	10.14445	10,619,280	10.51	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		1,877.30000	1.87730	1,689,390	11.04	0.00	0	40
R2040	On	04/05/2023	Bond Future	10.92	Put		6,084.15000	6.08415	6,454,950	11.04	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,189.93000	3.18993	2,923,940	11.47	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,220.22000	3.22022	2,952,660	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,154.04000	4.15404	4,445,190	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,250.64000	3.25064	2,981,520	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,121.00000	4.12100	4,410,590	11.48	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		8,467.24000	8.46724	8,032,430	13.15	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,187.30000	4.18730	4,480,020	11.47	0.00	0	
Total R2040 Option											0.00	0	7,00
Total For R2040											0.00	0	131,00
R2044	On	04/08/2022	Bond Future			11.22731	80.28029	11.14709	80.82134	12.89	0.00	0	76,65
R2044	On	03/11/2022	Bond Future			11.38388	81.41655	11.30056	81.96577	12.44	0.00	0	
R2044	On	02/02/2023	Bond Future			11.52643	78.37162	11.43979	78.93065	12.70	0.00	0	
R2044	On	04/05/2023	Bond Future			11.65741	79.77921	11.56743	80.34892	12.33	0.00	0	
Total R2044 Future											0.00	0	76,65
R2044	On	04/08/2022	Bond Future	11.08	Call		1,472.97000	1.47297	1,219,830	13.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,930.16000	1.93016	2,218,070	13.02	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		1,505.83000	1.50583	1,249,130	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,894.60000	1.89460	2,178,950	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		1,538.94000	1.53894	1,278,700	13.05	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 Intert
R2044 On 04/08/2022 Bond Future	11.10	Put			1,859.39000	1.85939	2,140,200	13.05		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,322.21000	2.32221	2,566,620	12.63		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,013.99000	3.01399	2,707,020	12.65		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,293.89000	2.29389	2,536,140	12.65		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			2,940.14000	2.94014	2,637,500	12.62		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,350.83000	2.35083	2,597,410	12.62		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			2,976.96000	2.97696	2,672,150	12.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,389.50000	2.38950	2,151,850	12.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,308.45000	4.30845	4,629,830	12.59		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,418.54000	2.41854	2,179,020	12.60		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,269.98000	4.26998	4,589,490	12.60		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,360.65000	2.36065	2,124,860	12.58		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,347.20000	4.34720	4,670,440	12.58		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,262.19000	4.26219	4,557,870	12.26		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,344.46000	3.34446	3,068,840	12.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,228.15000	4.22815	4,522,240	12.27		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,282.47000	3.28247	3,010,030	12.25		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,296.15000	4.29615	4,593,420	12.25		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,313.55000	3.31355	3,039,520	12.26		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	76,65
R2048 On 04/08/2022 Bond Future			11.16428	83.58487	11.08394	84.14342		12.69		0.00	0	200,66
R2048 On 03/11/2022 Bond Future			11.31849	80.34530	11.23497	80.91233		12.91		0.00	0	
R2048 On 02/02/2023 Bond Future			11.45881	81.66419	11.37194	82.24125		12.49		0.00	0	
R2048 On 04/05/2023 Bond Future			11.57979	78.69486	11.48964	79.28286		12.80		0.00	0	
Total R2048 Future										0.00	0	200,66
R2048 On 04/08/2022 Bond Future	10.90	Call			1,131.99000	1.13199	915,110	12.54		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,436.86000	2.43686	2,778,530	12.54		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			1,374.28000	1.37428	1,127,590	12.66		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,107.12000	2.10712	2,418,980	12.66		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			1,406.51000	1.40651	1,156,090	12.68		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,068.34000	2.06834	2,376,470	12.68		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			5,248.79000	5.24879	5,747,800	11.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			1,439.16000	1.43916	1,185,010	12.69		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,030.08000	2.03008	2,334,480	12.69		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			4.08000	0.00408	2,250	11.08		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			10,802.17000	10.80217	11,358,890	11.08		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			76.53000	0.07653	50,460	11.24		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.20	Put			6,700.34000	6.70034	7,232,820	11.24		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 04/08/2022 Bond Future	10.40	Call			204.33000	0.20433	144,790	11.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,975.07000	2.97507	2,667,570	13.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,532.95000	2.53295	2,792,480	13.32		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,013.48000	3.01348	2,703,750	13.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,503.76000	2.50376	2,761,060	13.34		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,051.90000	3.05190	2,739,950	13.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,474.68000	2.47468	2,729,760	13.36		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,388.78000	2.38878	2,146,940	12.30		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,453.86000	4.45386	4,789,080	12.30		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,418.27000	2.41827	2,174,490	12.31		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,413.45000	4.41345	4,746,730	12.31		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,359.22000	2.35922	2,119,320	12.29		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,494.32000	4.49432	4,831,480	12.29		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			3,463.41000	3.46341	3,178,440	12.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,389.82000	4.38982	4,692,850	12.89		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			3,399.53000	3.39953	3,117,820	12.87		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,460.21000	4.46021	4,766,500	12.87		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			3,431.40000	3.43140	3,148,060	12.88		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,424.90000	4.42490	4,729,560	12.88		0.00	0	
Total R2048 Option										0.00	0	3,48
Total For R2048										0.00	0	204,13
R209 On 04/08/2022 Bond Future			10.92468	69.47667	10.84457	69.90379		11.49		0.00	0	22,90
R209 On 03/11/2022 Bond Future			11.08622	67.31521	11.00310	67.74879		11.61		0.00	0	4,11
R209 On 02/02/2023 Bond Future			11.22949	68.42060	11.14321	68.86195		11.24		0.00	0	
R209 On 04/05/2023 Bond Future			11.35906	66.49677	11.26953	66.94656		11.41		0.00	0	
Total R209 Future										0.00	0	27,04
R209 On 04/08/2022 Bond Future	10.59	Put			2,085.16000	2.08516	2,367,770	11.27		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Call			664.40000	0.66440	525,440	11.25		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Put			2,157.59000	2.15759	2,445,750	11.25		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Call			683.12000	0.68312	541,400	11.26		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Put			2,121.12000	2.12112	2,406,520	11.26		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Call			702.28000	0.70228	557,770	11.27		0.00	0	
R209 On 03/11/2022 Bond Future	11.00	Put			2,069.57000	2.06957	2,280,740	11.90		0.00	0	9,50
R209 On 03/11/2022 Bond Future	11.01	Call			2,081.70000	2.08170	1,857,500	11.92		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			8,630.01000	8.63001	9,048,580	10.15		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			282.94000	0.28294	228,840	10.51		0.00	0	
R209 On 03/11/2022 Bond Future	11.50	Put			1,136.79000	1.13679	1,268,950	12.79		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Call			930.19000	0.93019	798,240	11.32		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			3,640.79000	3.64079	3,942,420	11.32		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.00	Call		2,053.32000	2.05332	1,830,910	11.90	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		3,671.13000	3.67113	3,369,710	12.79	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,840.90000	5.84090	6,220,380	10.51	0.00	0	9,50
R209	On	03/11/2022	Bond Future	11.01	Put		2,045.56000	2.04556	2,254,940	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		28.34000	0.02834	20,890	10.22	0.00	0	9,50
R209	On	03/11/2022	Bond Future	9.25	Put		10,166.08000	10.16608	10,592,210	10.22	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		61.78000	0.06178	46,770	10.15	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,110.09000	2.11009	1,884,120	11.93	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,021.62000	2.02162	2,229,230	11.93	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,138.83000	2.13883	1,911,090	11.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,998.08000	1.99808	2,203,920	11.95	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,531.57000	3.53157	3,797,130	11.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		1,702.90000	1.70290	1,525,620	11.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,499.82000	3.49982	3,763,890	11.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		1,659.61000	1.65961	1,485,320	11.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,563.32000	3.56332	3,830,380	11.04	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		1,681.29000	1.68129	1,505,500	11.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,532.46000	2.53246	2,319,850	11.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,395.96000	3.39596	3,633,140	11.49	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,556.74000	2.55674	2,342,870	11.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,368.88000	3.36888	3,604,800	11.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,508.28000	2.50828	2,296,950	11.48	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,423.21000	3.42321	3,661,670	11.48	0.00	0	
Total R209 Option											0.00	0	28,50
Total For R209											0.00	0	55,54
R210	On	04/08/2022	Bond Future			226.06401	226.06401	226.84076	226.84076		0.00	0	1,00
R210	On	03/11/2022	Bond Future			226.35003	226.35003	227.13927	227.13927		0.00	0	
R210	On	02/02/2023	Bond Future			230.11280	230.11280	230.91722	230.91722		0.00	0	
R210	On	04/05/2023	Bond Future			231.21827	231.21827	232.03919	232.03919		0.00	0	
Total R210 Future											0.00	0	1,00
Total For R210											0.00	0	1,00
R213	On	04/08/2022	Bond Future			10.39482	84.15429	10.31462	84.54635	8.84	10,098,514.80	120	29,20
R213	On	03/11/2022	Bond Future			10.58740	81.80705	10.50352	82.20519	8.87	0.00	0	
R213	On	02/02/2023	Bond Future			10.76191	83.14915	10.67399	83.55456	8.47	0.00	0	
R213	On	04/05/2023	Bond Future			10.91287	81.09152	10.82080	81.50483	8.57	0.00	0	
Total R213 Future											10,098,514.80	120	29,20
R213	On	04/08/2022	Bond Future	9.88	Call		415.10000	0.41510	321,350	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,582.58000	2.58258	2,880,890	8.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		427.87000	0.42787	331,960	8.75	0.00	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
R213	On	04/08/2022	Bond Future	9.89	Put			2,544.65000	2.54465	2,840,800	8.75	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			440.80000	0.44080	342,720	8.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,506.93000	2.50693	2,800,910	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			851.06000	0.85106	731,940	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,393.64000	3.39364	3,672,660	8.67	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,213.36000	1.21336	1,060,970	8.83	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put			2,723.96000	2.72396	2,969,710	8.83	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			1,588.65000	1.58865	1,406,890	8.96	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call			112.58000	0.11258	88,420	8.05	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,004.01000	7.00401	7,377,990	8.05	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			130.68000	0.13068	103,190	8.03	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put			6,705.84000	6.70584	7,076,490	8.03	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			651.42000	0.65142	553,260	8.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,151.88000	2.15188	2,363,370	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,202.23000	2.20223	2,416,980	8.97	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			1,633.99000	1.63399	1,448,980	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			2,176.84000	2.17684	2,389,970	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,657.04000	1.65704	1,470,390	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,891.15000	3.89115	4,191,130	8.56	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put			2,227.62000	2.22762	2,444,000	8.96	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call			1,611.34000	1.61134	1,427,950	8.97	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,381.52000	1.38152	1,232,790	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,469.24000	3.46924	3,725,920	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			1,609.42000	1.60942	1,444,760	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,126.15000	3.12615	3,366,900	8.37	0.00	0	47
R213	On	02/02/2023	Bond Future	10.01	Call			1,015.68000	1.01568	895,510	8.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			4,163.40000	4.16340	4,448,640	8.15	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			1,345.53000	1.34553	1,199,440	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,528.91000	3.52891	3,788,230	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			1,363.58000	1.36358	1,216,170	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,499.11000	3.49911	3,757,110	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			1,772.41000	1.77241	1,597,090	8.43	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put			2,911.26000	2.91126	3,141,350	8.43	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call			7,242.58000	7.24258	6,897,070	10.29	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			562.26000	0.56226	622,160	10.29	0.00	0	97
R213	On	02/02/2023	Bond Future	9.16	Call			226.49000	0.22649	189,180	7.76	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			7,635.37000	7.63537	8,003,470	7.76	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			2,893.97000	2.89397	3,103,620	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,551.85000	2.55185	2,347,070	8.72	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			2,871.53000	2.87153	3,080,060	8.72	0.00	0	

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	04/05/2023	Bond Future	10.73	Call			2,506.26000	2.50626	2,303,720	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			2,916.54000	2.91654	3,127,310	8.71	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,529.00000	2.52900	2,325,340	8.71	0.00	0	
Total R213 Option												0.00	0	5,28
Total For R213												10,098,514.80	120	34,54
R214	On	04/08/2022	Bond Future			11.20048	66.45725	11.12028	66.89852		12.65	0.00	0	13,18
R214	On	03/11/2022	Bond Future			11.35659	64.11249	11.27342	64.56036		12.84	0.00	0	
R214	On	02/02/2023	Bond Future			11.49868	65.16469	11.41235	65.62049		12.43	0.00	0	
R214	On	04/05/2023	Bond Future			11.62155	63.03918	11.53211	63.50365		12.69	0.00	0	
Total R214 Future												0.00	0	13,18
R214	On	04/08/2022	Bond Future	10.97	Call			981.87000	0.98187	800,150	12.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,821.72000	1.82172	2,081,270	12.60	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,005.90000	1.00590	821,250	12.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,789.34000	1.78934	2,045,960	12.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,030.17000	1.03017	842,590	12.64	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,757.26000	1.75726	2,010,950	12.64	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,346.97000	2.34697	2,102,230	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,934.41000	1.93441	2,137,540	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,376.75000	2.37675	2,130,220	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,910.62000	1.91062	2,111,960	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,317.37000	2.31737	2,074,430	12.96	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,958.44000	1.95844	2,163,370	12.96	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,674.84000	3.67484	3,945,400	12.25	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			1,837.90000	1.83790	1,651,140	12.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,642.05000	3.64205	3,911,090	12.26	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			1,860.79000	1.86079	1,672,510	12.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,609.48000	3.60948	3,877,000	12.27	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			1,815.17000	1.81517	1,629,930	12.25	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			2,623.18000	2.62318	2,402,950	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,532.37000	3.53237	3,776,610	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			2,648.10000	2.64810	2,426,560	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,503.90000	3.50390	3,746,830	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			2,673.37000	2.67337	2,450,520	12.58	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,475.85000	3.47585	3,717,470	12.58	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	13,18
Total for Bond												868,276,906.34	9,895	1,322,97
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 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 R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/08/2022 GOVI			831.40800	831.40800	835.52500	835.52500				0.00	0	1,1
GOVI On 03/11/2022 GOVI			843.27100	843.27100	847.45200	847.45200				0.00	0	
GOVI On 02/02/2023 GOVI			857.06300	857.06300	861.32000	861.32000				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI			872.33700	872.33700	876.67600	876.67600			0.00	0	
Total GOVI Future												0.00	0	1,1'
GOVI	On	04/08/2022	GOVI	819.28	Call			162,450.00000	16.24500	121,280,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			162,650.00000	16.26500	121,480,000		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			162,550.00000	16.25500	121,380,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			270,320.00000	27.03200	228,510,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			270,220.00000	27.02200	228,410,000		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			270,420.00000	27.04200	228,610,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			105,000.00000	10.50000	62,430,000		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			104,900.00000	10.49000	62,330,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			104,800.00000	10.48000	62,230,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		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			238,160.00000	23.81600	194,770,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			238,060.00000	23.80600	194,670,000		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			237,960.00000	23.79600	194,570,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,1'
Total for GOVI												0.00	0	1,1'
AL37	On	04/08/2022	Index Future			826.03300	826.03300	828.52500	828.52500			0.00	0	
AL37	On	03/11/2022	Index Future			837.82000	837.82000	840.35300	840.35300			0.00	0	
AL37	On	02/02/2023	Index Future			851.52200	851.52200	854.10400	854.10400			0.00	0	
AL37	On	04/05/2023	Index Future			866.69700	866.69700	869.33200	869.33200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/08/2022	Index Future			950.09300	950.09300	954.38400	954.38400			0.00	0	
AL7T	On	03/11/2022	Index Future			963.65000	963.65000	968.00800	968.00800			0.00	0	
AL7T	On	02/02/2023	Index Future			979.41100	979.41100	983.84900	983.84900			0.00	0	
AL7T	On	04/05/2023	Index Future			996.86500	996.86500	1,001.39000	1,001.39000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/08/2022 Index Future			842.34900	842.34900	846.50700	846.50700				0.00	0	13
ALBI On 03/11/2022 Index Future			854.36800	854.36800	858.59100	858.59100				0.00	0	
ALBI On 02/02/2023 Index Future			868.34100	868.34100	872.64100	872.64100				0.00	0	
ALBI On 04/05/2023 Index Future			883.81600	883.81600	888.20000	888.20000				0.00	0	
Total ALBI Future										0.00	0	13
Total For ALBI										0.00	0	13
IGOV On 04/08/2022 Index Future			325.42100	325.42100	326.12100	326.12100				0.00	0	78
IGOV On 03/11/2022 Index Future			330.14400	330.14400	330.85600	330.85600				0.00	0	
IGOV On 02/02/2023 Index Future			335.62200	335.62200	336.34900	336.34900				0.00	0	
IGOV On 04/05/2023 Index Future			341.68000	341.68000	342.42200	342.42200				0.00	0	
Total IGOV Future										0.00	0	77
Total For IGOV										0.00	0	77
Total for Index										0.00	0	91
JIBAR F On 15/06/2022 Jibar Future			4.92500	95.07500	4.92500	95.07500				0.00	0	
JIBAR F On 20/07/2022 Jibar Future			5.03500	94.96500	5.01500	94.98500				0.00	0	
JIBAR F On 17/08/2022 Jibar Future			5.43000	94.57000	5.42000	94.58000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.54500	94.45500	5.53500	94.46500				0.00	0	
JIBAR F On 19/10/2022 Jibar Future			5.94000	94.06000	5.89000	94.11000				0.00	0	
JIBAR F On 16/11/2022 Jibar Future			6.03000	93.97000	5.99000	94.01000				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			6.41000	93.59000	6.35000	93.65000				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.90500	93.09500	6.80500	93.19500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.35000	92.65000	7.19000	92.81000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.57000	92.43000	7.38500	92.61500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.75500	92.24500	7.56500	92.43500				0.00	0	17
JIBAR F On 20/03/2024 Jibar Future			7.85500	92.14500	7.66500	92.33500				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 :										868,276,906.34	9,895	1,325,31
ABCPI3 On 07/12/2023 Spot Bond			2.10700	320.23151	2.10700	320.10760				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.93318				0.00	0	
Total ABF001 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 Interc
Total For ABF001										0.00	0	
ABF001 On 18/07/2024 Spot Bond					0.00000	101.40845				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			9.65000	104.28359	9.65000	104.25660				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.43000	92.54207	11.43000	92.51383				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.15570				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.85645				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 11/11/2022 Spot Bond					0.00000	100.80157				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	102.15755				0.00	0	1,500,000.00
Total ABFN18 SPOT										0.00	0	1,500,000.00
Total For ABFN18										0.00	0	1,500,000.00
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.72165				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.37322				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.74943				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.11984				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.84951				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.76984				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.61489				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	100.59109				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.73189				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	100.75344				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.31712				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.65656				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2022 Spot Bond					0.00000	99.98656				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	100.05805				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.15553				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	99.49540				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.80187				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.82318				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.83844				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.18957				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.37256				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.26091				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.22502				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.61221				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.16070				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.96699				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.30814				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.31979				0.00	0	
Total ABFN54 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 ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.32955				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.83337				0.00	0	1,000,000,00
Total ABJ01 SPOT										0.00	0	1,000,000,00
Total For ABJ01										0.00	0	1,000,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.23964				0.00	0	3,000,000,00
Total ABJ02 SPOT										0.00	0	3,000,000,00
Total For ABJ02										0.00	0	3,000,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.16528				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.32626				0.00	800,000,000	400,000,00
Total ABJ04 SPOT										0.00	800,000,000	400,000,00
Total For ABJ04										0.00	800,000,000	400,000,00
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.40580				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.57000	6.57000	6.57000	152.39775				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	39.71399	100.00000	39.61350				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.32000	2.32000	2.32000	161.53140				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.24100	3.24100	3.24100	215.76281				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.29000	4.29000	4.29000	238.68904				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.15000	7.15000	7.15000	102.52718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.27500	8.27500	8.27500	113.16731				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.68000	102.42782	5.68000	102.41226				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.96500	107.98258	7.96500	107.95966				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.68500	109.13964	8.68500	109.11443				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.12000	106.57373	6.12000	106.55628				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.73000	102.39690	8.73000	102.37312				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.65312	100.00000	13.62307				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.21800	324.36082	1.21800	324.24312				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.15000	11.15000	11.15000	104.10825				0.00	0	1,000,000,00
Total ABX01 SPOT										0.00	0	1,000,000,00
Total For ABX01										0.00	0	1,000,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	101.48892				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.44576				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.29264				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.44175				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.44175				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.47849				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20€ On 20/12/2022 Spot Bond					0.00000	101.47849				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20€ On 30/01/2023 Spot Bond					0.00000	171.05923				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20€ On 14/02/2023 Spot Bond					0.00000	172.98099				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21€ On 20/12/2023 Spot Bond					0.00000	101.37265				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.42029				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.36977				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.58864				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.30977				0.00	0	
Total AGL01 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 Interc
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.16241				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.20991				0.00	0	1,000,000,00
Total AGL03 SPOT										0.00	0	1,000,000,00
Total For AGL03										0.00	0	1,000,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.15626				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.88717				0.00	105,000,000	35,000,00
Total AGT02 SPOT										0.00	105,000,000	35,000,00
Total For AGT02										0.00	105,000,000	35,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.52037				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.35375				0.00	0	450,000,00
Total AGT04 SPOT										0.00	0	450,000,00
Total For AGT04										0.00	0	450,000,00
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.77403				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.80164				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.57500	100.16714	8.57500	100.14390				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.84326				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.98189				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.15496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.70113				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.30778				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			7.68500	105.39594	7.68500	105.37398				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.29167				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.32158				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.33997				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.91439				0.00	0	70,000,0€
Total AHF5D1 SPOT										0.00	0	70,000,0€
Total For AHF5D1										0.00	0	70,000,0€
AHF6A On 21/08/2022 Spot Bond					0.00000	100.34628				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.70949				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.32149				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.33986				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	100.46806				0.00	0	40,000,00
Total AHF6D1 SPOT										0.00	0	40,000,00
Total For AHF6D1										0.00	0	40,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.44291				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.52689				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.33068				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.32379				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.34032				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.97475				0.00	0	70,000,00
Total AHF7D1 SPOT										0.00	0	70,000,00
Total For AHF7D1										0.00	0	70,000,00
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.48174				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.84000	104.52202	7.84000	104.50006				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.28700	102.01165	8.28700	101.98915				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.26000	89.02636	12.26000	88.99758				0.00	0	
Total AIR05 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 AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.27100	193.97093	5.27100	193.87939				0.00	0	26,000,00
Total AIRL01 SPOT										0.00	0	26,000,00
Total For AIRL01										0.00	0	26,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.41096				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.32437				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.74105				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.92852				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.66977				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.34285				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.58586				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.64000	253.08982	4.64000	252.97465				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.14000	220.79319	5.14000	220.68978				0.00	0	497,100,00
Total ASN037 SPOT										0.00	0	497,100,00
Total For ASN037										0.00	0	497,100,00
ASN15 On 31/03/2028 Spot Bond			4.11100	206.14796	4.11100	206.05709				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.59086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	101.26277				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.61000	120.84489	4.61000	120.78985				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.26251				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.28023				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.42580				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.96275				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.17937				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.58655				0.00	0	300,000,0€
Total ASN264 SPOT										0.00	0	300,000,0€
Total For ASN264										0.00	0	300,000,0€
ASN27: On 20/06/2023 Spot Bond					0.00000	101.27046				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.35904				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.38387				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	100.32066				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	99.92503				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	101.30769				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	101.35969				0.00	0	1,000,000,00
Total ASN300 SPOT										0.00	0	1,000,000,00
Total For ASN300										0.00	0	1,000,000,00
ASN31(On 20/12/2023 Spot Bond					0.00000	102.40979				0.00	0	200,000,00
Total ASN310 SPOT										0.00	0	200,000,00
Total For ASN310										0.00	0	200,000,00
ASN31(On 31/03/2029 Spot Bond			3.89500	3.89500	3.89500	114.29074				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.83000	4.83000	4.83000	104.76617				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.45631				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.64816				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.48627				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.74466				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.72000	119.21505	4.72000	119.16039				0.00	0	
Total ASN337 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 ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.38124				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.26244				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.52686				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32724				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32724				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.18973				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.77781				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.48524				0.00	0	1,000,000,00
Total ASN373 SPOT										0.00	0	1,000,000,00
Total For ASN373										0.00	0	1,000,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	102.03063				0.00	0	180,000,00
Total ASN374 SPOT										0.00	0	180,000,00
Total For ASN374										0.00	0	180,000,00
ASN38: On 06/11/2023 Spot Bond					0.00000	100.79107				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.89343				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.89343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.90253				0.00	0	90,000,00
Total ASN386 SPOT										0.00	0	90,000,00
Total For ASN386										0.00	0	90,000,00
ASN386 On 20/12/2024 Spot Bond					0.00000	101.31424				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.35031				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	99.85936				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.30560				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.52155				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.01439				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	105.09178				0.00	0	40,000,00
Total ASN421 SPOT										0.00	0	40,000,00
Total For ASN421										0.00	0	40,000,00
ASN421 On 22/06/2023 Spot Bond					0.00000	101.22727				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.26382				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45: On 01/07/2023 Spot Bond					0.00000	101.62827				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.05931				0.00	0	180,000,00
Total ASN458 SPOT										0.00	0	180,000,00
Total For ASN458										0.00	0	180,000,00
ASN45: On 21/12/2026 Spot Bond					0.00000	104.87062				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76026				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.76721				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	103.32579				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.95708				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.57111				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.66859				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.08976				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.71672				0.00	0	1,000,000,00
Total ASN480 SPOT										0.00	0	1,000,000,00
Total For ASN480										0.00	0	1,000,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	108.57600				0.00	0	
Total ASN485 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 ASN485									0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.88337			0.00	0	
Total ASN486 SPOT									0.00	0	
Total For ASN486									0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.03210			0.00	0	
Total ASN489 SPOT									0.00	0	
Total For ASN489									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.92048			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.92048			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.62024			0.00	0	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.97000	100.75373	9.97000	100.72680		388,830,000,000.00	39,000,000	13,000,00	
Total ASN508 SPOT								388,830,000,000.00	39,000,000	13,000,00	
Total For ASN508								388,830,000,000.00	39,000,000	13,000,00	
ASN50: On 21/12/2026 Spot Bond			9.15000	100.30495	9.15000	100.28030		0.00	0	0	
Total ASN509 SPOT								0.00	0	0	
Total For ASN509								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			9.70000	99.10170	9.70000	99.07592		0.00	0	0	
Total ASN510 SPOT								0.00	0	0	
Total For ASN510								0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			9.70000	99.10170	9.70000	99.07592		0.00	0	0	
Total ASN511 SPOT								0.00	0	0	
Total For ASN511								0.00	0	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.23733	9.10000	103.21192		0.00	0	0	
Total ASN522 SPOT								0.00	0	0	
Total For ASN522								0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.93805	11.05000	103.90717		0.00	0	0	
Total ASN525 SPOT								0.00	0	0	
Total For ASN525								0.00	0	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.92037	11.00000	103.88963		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.74344	10.50000	103.71411				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.74344	10.50000	103.71411				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.22355				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.57328				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.35313				0.00	0	100,000,00
Total ASN542 SPOT										0.00	0	100,000,00
Total For ASN542										0.00	0	100,000,00
ASN54: On 31/07/2023 Spot Bond			10.60000	103.77883	10.60000	103.74922				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.75145	10.47000	103.70358				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.76113	10.55000	103.73167				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.35178				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.76784				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.01708				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 13/02/2023 Spot Bond					0.00000	99.65601				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.26248				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.06075				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.16372				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.65726				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	103.28996	9.22000	103.26425				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.92029				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.84076				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.69396				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.72634				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.22607				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.56526				0.00	0	
Total ASN607 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.69875				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.54113				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.61341				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.40136				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.32241				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.58084				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.33010				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.21190				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.15693				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.50002				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.64221				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.02430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.69980				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.91989				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.01512				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.42194				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.25314				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.33817				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.18574				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.29211				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.57531				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.64006				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	102.05615				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 22/06/2026 Spot Bond					0.00000	102.38789				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.40295				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.63769				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.66192				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.99126				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.64921				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.42422				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.43501				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.28404				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.49953				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.57926				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.36639				0.00	0	
Total ASN714 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 ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.44103				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.85560				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.97000				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.07464				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.92473				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.83527				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.02019				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.63881				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.19467				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.43551				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.37025				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.39184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.43495				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.60337				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.77404				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.67718				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.40384	9.40384	9.40384	108.86758				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.85574				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	103.21603				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.68874				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.59837				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.59940				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	99.87208				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	101.33395				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN817 On 01/07/2022 Spot Bond					0.00000	101.01458				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	101.25719				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN819 On 01/07/2022 Spot Bond					0.00000	101.04388				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	101.10054				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.94748				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	101.01679				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	101.30871				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	101.00834				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	101.22635				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	101.22299				0.00	0	
Total ASN826 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 ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.10827				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.94828				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.94828				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.94646				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.85685				0.00	0	500,000,00
Total ASN837 SPOT										0.00	0	500,000,00
Total For ASN837										0.00	0	500,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.78560				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.77894				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.77894				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.81156				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	101.71963				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.59305				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.59900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond					0.00000	100.61682				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.75773				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.75217				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.41330				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.40737				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.27971				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.19750				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.12596				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.11924				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total ASN863 SPOT									50,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total For ASN863									50,000,000,000,000.00	7,500,000,000	7,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	100.66696				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.31218				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.07862				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.86000	100.06799	6.86000	100.04955				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.03004				0.00	595,000,000	600,000,000
Total BAW34 SPOT										0.00	595,000,000	600,000,000
Total For BAW34										0.00	595,000,000	600,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.95141				0.00	200,000,000	500,000,000
Total BAW36 SPOT										0.00	200,000,000	500,000,000
Total For BAW36										0.00	200,000,000	500,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.67419				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.04000	9.04000	9.04000	103.78379				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.76000	11.76000	11.76000	103.54882				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.16658				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.37920				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.37986				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.27349				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.83721				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.37730				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.42090				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.76974				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.97682				0.00	0	180,000,00
Total BAYA82 SPOT										0.00	0	180,000,00
Total For BAYA82										0.00	0	180,000,00
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.89029				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.67331				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.76873				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.72810				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.93175				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	104.87474				0.00	0	40,000,00

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 BAYA88 SPOT										0.00	0	40,000,00
Total For BAYA88										0.00	0	40,000,00
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.70998				0.00	0	150,000,00
Total BAYA89 SPOT										0.00	0	150,000,00
Total For BAYA89										0.00	0	150,000,00
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.88606				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.62664				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.67389				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.62621				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.00706				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.29593				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.05504				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.00790				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.17056				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	102.39757				0.00	0	725,000,00
Total BAYB20 SPOT										0.00	0	725,000,00
Total For BAYB20										0.00	0	725,000,00
BAYB2(On 30/09/2024 Spot Bond					0.00000	102.00743				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302(On 18/04/2028 Spot Bond			8.70500	8.70500	8.70500	98.49538				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	100.62444				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.33813				0.00	0	90,000,00
Total BDX31 SPOT										0.00	0	90,000,00
Total For BDX31										0.00	0	90,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01854				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.36230				0.00	0	80,000,00
Total BDX34 SPOT										0.00	0	80,000,00
Total For BDX34										0.00	0	80,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	99.82917				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.02190				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.19711				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.87869				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.74110				0.00	0	
Total BDX40 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 BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.83000	104.00848	7.83000	103.98657				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.13799				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.14853				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.01913				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.92622				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	100.91747				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.25648				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.79812				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.58000	104.72543	6.58000	104.70700				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	99.92389				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.83508				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.77917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.53375				0.00	0	530,000,00
Total BID15 SPOT										0.00	0	530,000,00
Total For BID15										0.00	0	530,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.74066				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.08409				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.20200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	89.61100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	61.54300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.88000				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 05/07/2022 Spot Bond					0.00000	100.95719				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BNPP2 On 16/08/2022 Spot Bond					0.00000	100.28117				0.00	0	
Total BNPP20 SPOT										0.00	0	
Total For BNPP20										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.05586				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.40480				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.05282				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.56539				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.34648				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.64689				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.09317				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.52008				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.54019				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.31031				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.53546				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.47482				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.23325				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.68348				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.35854				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.56693				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.20000	110.08381	8.20000	110.05951				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.45000	105.66592	8.45000	105.64189				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.05000	107.66673	9.05000	107.64084				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.47000	10.47000	10.47000	103.30864				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.83118				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.24272				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.25728				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.00641				0.00	0	30,000,00

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 CGR50 SPOT										0.00	0	30,000,00
Total For CGR50										0.00	0	30,000,00
CGR51 On 23/10/2024 Spot Bond					0.00000	101.06722				0.00	0	90,000,00
Total CGR51 SPOT										0.00	0	90,000,00
Total For CGR51										0.00	0	90,000,00
CLN315 On 20/03/2023 Spot Bond			4.77000	106.22134	4.77000	104.20200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.65900				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.42662				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.59500	107.15402	7.59500	107.13231				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	109.75580	8.70700	110.06600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.71747				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.76611				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.18485				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.63848	10.98000	101.60895				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	107.20300				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	114.20056	6.50000	108.73900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.82700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	101.35967				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.37533				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.37208				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.02000	150.96885	5.02000	150.89841				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.46000	149.31867	5.46000	149.24722				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	100.36915				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48(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	
CLN48(On 28/07/2022 Spot Bond			6.84000	103.64273	6.84000	103.62348				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	101.57358				0.00	0	
Total CLN493 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 CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.29643				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.24000	108.40090	7.24000	108.37996				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.66403				0.00	0	180,000,00
Total CLN497 SPOT										0.00	0	180,000,00
Total For CLN497										0.00	0	180,000,00
CLN507 On 11/10/2022 Spot Bond					0.00000	101.04880				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.10491				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.66655				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.93969				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	101.67459				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.20989				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	98.49189				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	102.27294	9.96000	102.24575				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.06907	10.01000	101.04240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.30733				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	104.25161	9.60000	104.22434				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	99.92803				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.24159				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.25459	9.20000	102.22939				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.15688				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.93556				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.21187				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.39763				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.92803				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.46775				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	100.88508				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.93000	105.16674	9.93000	105.13860				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.21194				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.72492				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.00304				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	149.97900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.47970				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.40000	105.10028	9.40000	105.07361				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.45000	103.46527	9.45000	103.43931				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.54000	102.55927	9.54000	102.53331				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.69505				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN553										0.00	0	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.38564				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.42268				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.31041				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.10700				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	118.46300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.46106				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.62928	10.19000	100.67194				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.40000	102.96558	9.40000	102.93989				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.79918				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.44368				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.84852				0.00	0	220,000.00

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 CLN566 SPOT										0.00	0	220,000,00
Total For CLN566										0.00	0	220,000,00
CLN566 On 04/06/2023 Spot Bond					0.00000	100.01764				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.43356				0.00	0	500,000,00
Total CLN568 SPOT										0.00	0	500,000,00
Total For CLN568										0.00	0	500,000,00
CLN568 On 12/11/2025 Spot Bond			9.63000	101.77096	9.63000	101.74495				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.44544				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.43592				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.89092				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.59719				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.85017				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.18393				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.46230				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.83092				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN584 On 18/04/2024 Spot Bond					0.00000	100.86078				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.17009				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.36507				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.98165				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.37101				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.80067				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.94587				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.58236				0.00	0	90,000,0€
Total CLN591 SPOT										0.00	0	90,000,0€
Total For CLN591										0.00	0	90,000,0€
CLN592 On 05/12/2026 Spot Bond			3.44000	153.99406	3.44000	123.69064				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.50508				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.20780				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.30611				0.00	0	
Total CLN596 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.39016				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.12091				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.98303				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.41785				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.41785				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.41785				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.94400				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.97528				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.50124				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.40004				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.03760				0.00	0	220,000,00
Total CLN607 SPOT										0.00	0	220,000,00
Total For CLN607										0.00	0	220,000,00
CLN607 On 17/01/2024 Spot Bond					0.00000	100.87819				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.31911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.02567	9.32000	101.00053				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	100.72194				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.05820				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.03578				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.31000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.44664				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.09686				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.27100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.27500				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.74986				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN619 On 31/05/2024 Spot Bond					0.00000	100.23591				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.63297				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.70657				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.51400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.73715				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.80000	104.68996	6.80000	104.67063				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.35691				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.95786				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.37000	63.47271	12.37000	83.91736				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.38117				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.10000	101.28148	10.10000	101.25391				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.35521				0.00	0	
Total CLN631 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.32996				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.25675				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	100.47751				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.08550				0.00	0	80,000,00
Total CLN635 SPOT										0.00	0	80,000,00
Total For CLN635										0.00	0	80,000,00
CLN63: On 21/11/2024 Spot Bond					0.00000	100.30765				0.00	0	500,000,00
Total CLN636 SPOT										0.00	0	500,000,00
Total For CLN636										0.00	0	500,000,00
CLN63: On 19/08/2025 Spot Bond					0.00000	100.35350				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	100.62694				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.38754				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.77827				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.30902				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.39283				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.89490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	101.39510				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.49043				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.16857				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.35350				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.27950				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.35350				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	104.46400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.62958				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.67258				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.92179				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	100.56700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.99700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	120.26500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.37400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.37693				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	101.32795				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.42832				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	104.38278				0.00	0	50,000,0€
Total CLN668 SPOT										0.00	0	50,000,0€
Total For CLN668										0.00	0	50,000,0€
CLN66 On 18/09/2024 Spot Bond					0.00000	103.08876				0.00	0	560,000,0€
Total CLN669 SPOT										0.00	0	560,000,0€
Total For CLN669										0.00	0	560,000,0€
CLN67 On 27/02/2023 Spot Bond					0.00000	100.25593				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.39321				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.97898	154.96224	3.97898	125.87847				0.00	0	
Total CLN673 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			3.97898	154.96224	3.97898	125.87928				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.40171				0.00	0	350,000,00
Total CLN676 SPOT										0.00	0	350,000,00
Total For CLN676										0.00	0	350,000,00
CLN67 On 19/08/2025 Spot Bond					0.00000	100.42436				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.35817				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.38831				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	103.20191				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.03335				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.30216				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.33672				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.64744				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.57405				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.57384				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.39056				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	101.17483				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.39072				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.47009				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	86.86379				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	85.34002				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.59201				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.15554				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.39046				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	86.03648				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.79480				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.43061				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.43568				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.93016				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.36019				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.81606				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	84.06003				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	99.89884				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.36571				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.36882				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.36882				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.36882				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	82.85103				0.00	0	
Total CLN717 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.93608				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	81.84440				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	82.16799				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.13501				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.88093				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.26305				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.26305				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.26305				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.28464				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.28464				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.28464				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.39028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.43321				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	87.07479				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.93500				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	96.08884				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.99104				0.00	0	60,000,0€
Total CLN737 SPOT										0.00	0	60,000,0€
Total For CLN737										0.00	0	60,000,0€
CLN737 On 20/12/2023 Spot Bond					0.00000	101.56487				0.00	0	190,000,0€
Total CLN738 SPOT										0.00	0	190,000,0€
Total For CLN738										0.00	0	190,000,0€
CLN738 On 20/06/2026 Spot Bond					0.00000	111.79700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	94.75883				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.34783				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.49635				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74: On 31/01/2030 Spot Bond					0.00000	101.56098				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	97.96200				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.93129				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	100.20293				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	101.39067				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.67869				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: 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	
CLN75: On 11/09/2026 Spot Bond					0.00000	99.93070				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	101.09312				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.61815				0.00	0	
Total CLN754 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.01584				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.24951				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.18500				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.29342				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	100.54071				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.70323				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	94.45534				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	102.61815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.72192				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.96094				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.39751				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.75345				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.76437				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.20847				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.70542				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.27000	6.27000	6.27000	121.72521				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.18265				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	100.21641				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.58331				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.58833				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.20320				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.68368				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.61343				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.62448				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.38773				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	101.21781				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.38773				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	103.44689				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	103.31058				0.00	0	
Total CLN789 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.68384				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.21000				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.68384				0.00	3,253,000,000	825,000,00
Total CLN792 SPOT										0.00	3,253,000,000	825,000,00
Total For CLN792										0.00	3,253,000,000	825,000,00
CLN79 On 05/09/2022 Spot Bond					0.00000	95.78105				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.68384				0.00	0	190,000,00
Total CLN794 SPOT										0.00	0	190,000,00
Total For CLN794										0.00	0	190,000,00
CLN79 On 31/01/2025 Spot Bond					0.00000	100.68384				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.38779				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.68384				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.68397				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.68857				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.68857				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.19588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.18228				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	100.59134				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.82783				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.69371				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.19722				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.62347				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.36689				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.70500	98.51832	8.70500	98.49538				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.37839				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.91618				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN812 On 01/10/2022 Spot Bond					0.00000	101.63527				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	101.46798				0.00	0	270,000,00
Total CLN813 SPOT										0.00	0	270,000,00
Total For CLN813										0.00	0	270,000,00
CLN814 On 04/10/2022 Spot Bond					0.00000	101.46798				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.68384				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.68405				0.00	0	60,000,00
Total CLN816 SPOT										0.00	0	60,000,00
Total For CLN816										0.00	0	60,000,00
CLN817 On 31/01/2027 Spot Bond					0.00000	100.69371				0.00	3,257,000,000	826,000,00
Total CLN817 SPOT										0.00	3,257,000,000	826,000,00
Total For CLN817										0.00	3,257,000,000	826,000,00
CLN818 On 31/01/2030 Spot Bond					0.00000	100.58333				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.82206				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.64992				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.69333				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 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	
CLN823 On 31/07/2029 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN823 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 CLN823										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	100.43877				0.00	3,230,000,000	819,000,000
Total CLN824 SPOT										0.00	3,230,000,000	819,000,000
Total For CLN824										0.00	3,230,000,000	819,000,000
CLN82 On 31/07/2025 Spot Bond					0.00000	100.43877				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	100.43845				0.00	3,230,000,000	819,000,000
Total CLN826 SPOT										0.00	3,230,000,000	819,000,000
Total For CLN826										0.00	3,230,000,000	819,000,000
CLN82 On 31/07/2025 Spot Bond					0.00000	100.33366				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	89.10249				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	100.20516				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	100.29339				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.10292				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.18000	103.90461	8.18000	103.88185				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.67000	107.86005	10.67000	107.82924				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.30000	101.59822	9.30000	101.57299				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.67500	102.78466	7.67500	102.76351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.46000	92.70323	12.46000	92.67263				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.05000	93.29477	11.05000	93.26736				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.04000	10.04000	10.04000	107.79939				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.84067				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.76850				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.30358				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.40373				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.80000	9.80000	9.80000	101.93497				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.29629				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.61995				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.10000	104.81273	7.10000	104.79253				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV23/R On 27/02/2023 Spot Bond			100.00000	62.97623	100.00000	62.83531				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	62.97623	100.00000	62.83531				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.62000	106.20290	7.62000	106.18096				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	102.97093	9.69000	102.94401				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.97093	9.69000	102.94401				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.00000	101.17267	10.00000	101.14540				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.42000	92.75079	12.42000	92.71993				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.09546	10.10000	103.06741				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.09546	10.10000	103.06741				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.44276				0.00	3,900,000,000	1,950,000,000
Total DVF22B SPOT										0.00	3,900,000,000	1,950,000,000
Total For DVF22B										0.00	3,900,000,000	1,950,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.72032				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.61819				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.94325				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	98.40980				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF27 On 02/04/2029 Spot Bond					0.00000	99.74427				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.88647				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.81955				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.49786				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.50806				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	98.64468				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.53709				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.83114				0.00	0	15,340,000.00
Total DVFB30 SPOT										0.00	0	15,340,000.00
Total For DVFB30										0.00	0	15,340,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.23804				0.00	0	300,000.00
Total DVFB31 SPOT										0.00	0	300,000.00
Total For DVFB31										0.00	0	300,000.00
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.88101				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.87686				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.15000	106.91425	7.15000	106.89384				0.00	0	
Total ECN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.90000	117.09775	4.90000	117.04375				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.61000	107.03872	4.61000	106.98996				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	142.20203	2.25000	142.14636				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.49100	156.73108	3.49100	156.66466				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.39300	144.48727	3.39300	144.42644				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.43600	141.31646	3.43600	141.25658				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.59000	119.45062	4.59000	119.39642				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.58000	109.12987	4.58000	109.08025				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	142.20203	2.25000	142.14636				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	156.43950				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.91628				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	119.39318				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.50793				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	116.01208				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.82108				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	104.03614				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	105.73063				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	87.48584				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	95.44652				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	94.12760				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	96.76953				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM03 On 04/05/2024 Spot Bond			10.11000	100.88927	10.11000	100.86223				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.08000	12.08000	12.08000	93.32256				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.13000	12.13000	12.13000	97.51066				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.20000	10.20000	10.20000	104.77592				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.20000	10.20000	10.20000	104.97731				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.09000	12.09000	12.09000	76.04456				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.37000	11.37000	11.37000	97.54909				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.09000	12.09000	12.09000	90.86091				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.02594				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.03359				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.92984				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.93176				0.00	0	
Total EPF019 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 EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.44710				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.13420				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.19309				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.03536				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	99.91253				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.41342				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	99.91868				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.67505				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.79499				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.38356				0.00	0	500,000.00
Total EQT005 SPOT										0.00	0	500,000.00
Total For EQT005										0.00	0	500,000.00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.56857				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.27021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.98971				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.45747				0.00	0	50,000,00
Total EQT009 SPOT										0.00	0	50,000,00
Total For EQT009										0.00	0	50,000,00
EQT009 On 12/11/2024 Spot Bond					0.00000	100.78099				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.33970				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.35855				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.34904				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.36789				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.57689				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.45213				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.34927				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.32725				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.34610				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.45000	105.88070	6.45000	105.86213				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	103.73403	10.00000	103.70607				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.20000	97.20025	9.20000	97.17638			64,411,774,160,000.00	7,001,279,800	4,146,493,90	
Total ES26 SPOT									64,411,774,160,000.00	7,001,279,800	4,146,493,90	
Total For ES26									64,411,774,160,000.00	7,001,279,800	4,146,493,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.46220	7.85000	101.44086				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.76000	75.52225	11.68000	75.89969			11,422,977,216,000.00	971,341,600	1,040,543,40	
Total ES33 SPOT									11,422,977,216,000.00	971,341,600	1,040,543,40	
Total For ES33									11,422,977,216,000.00	971,341,600	1,040,543,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.75590	7.50000	101.73554				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.16000	73.82784	12.08000	74.26565			62,026,124,416,000.00	5,100,832,600	2,258,620,80	
Total ES42 SPOT									62,026,124,416,000.00	5,100,832,600	2,258,620,80	
Total For ES42									62,026,124,416,000.00	5,100,832,600	2,258,620,80	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.05172	8.50000	101.02874				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond					0.00000	100.00000				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	99.93865				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.30396				0.00	0	500,000,00
Total EXX05 SPOT										0.00	0	500,000,00
Total For EXX05										0.00	0	500,000,00
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.45199				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.36111				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.48110				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.35570				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.64079				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.09390				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.54874				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.58671				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.31192				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.33038				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.33501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	101.36317				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.30820				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.50514				0.00	51,000,000	17,000,00
Total FRB24 SPOT										0.00	51,000,000	17,000,00
Total For FRB24										0.00	51,000,000	17,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.72744				0.00	48,000,000	46,000,00
Total FRB25 SPOT										0.00	48,000,000	46,000,00
Total For FRB25										0.00	48,000,000	46,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.63943				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.78000	104.84322	8.78000	104.81862				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.44395				0.00	0	440,000,00
Total FRB28 SPOT										0.00	0	440,000,00
Total For FRB28										0.00	0	440,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.94651				0.00	0	1,500,000,00
Total FRB29 SPOT										0.00	0	1,500,000,00
Total For FRB29										0.00	0	1,500,000,00
FRB30 On 19/04/2026 Spot Bond			8.70000	99.38683	8.70000	99.36371			452,400,000,000.00		52,000,000	13,000,00
Total FRB30 SPOT									452,400,000,000.00		52,000,000	13,000,00
Total For FRB30									452,400,000,000.00		52,000,000	13,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.29975				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.11800	320.18085	2.11800	320.05687				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.32500	2.32500	2.32500	161.51088				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.31100	215.05304	3.31100	214.96286				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			3.84000	3.84000	3.84000	114.68405				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.58500	4.58500	4.58500	232.25172				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.84000	103.09004	4.84000	103.04258				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.86000	104.84176	4.86000	104.79330				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.10000	8.10000	8.10000	82.97369				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.15000	8.15000	8.15000	82.10569				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.62000	3.62000	3.62000	156.30195				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC181										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.29715				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.60460				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.66853				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	103.41900				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.31001				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.50009				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	118.07125				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.59051				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.34930				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	115.95415				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.32081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.59502				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.36237				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.36889				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.04477				0.00	0	700,000,0€
Total FRC299 SPOT										0.00	0	700,000,0€
Total For FRC299										0.00	0	700,000,0€
FRC30(On 25/04/2023 Spot Bond					0.00000	101.98482				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.22053				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.19972				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.33502				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.22660				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.31377				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.29484				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	101.47405				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.60798				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.88855				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.57249				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.67723				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.45677				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.60776				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.75371				0.00	0	900,000,0€
Total FRC323 SPOT										0.00	0	900,000,0€
Total For FRC323										0.00	0	900,000,0€
FRC32(On 20/06/2026 Spot Bond					0.00000	101.48898				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	101.04885				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	101.96958				0.00	0	30,000,0€
Total FRC326 SPOT										0.00	0	30,000,0€
Total For FRC326										0.00	0	30,000,0€
FRC32(On 30/09/2022 Spot Bond					0.00000	101.07470				0.00	0	
Total FRC327 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 FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.23387				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.49362				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.79211				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.54599				0.00	0	240,000,00
Total FRC335 SPOT										0.00	0	240,000,00
Total For FRC335										0.00	0	240,000,00
FRC33: On 25/04/2023 Spot Bond					0.00000	102.39038				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.38511				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.71556				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.88418				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.34738				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.84766				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.71982				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.33907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.88302				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.77826				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.67252				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.18283				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.07769				0.00	0	190,000,00
Total FRC352 SPOT										0.00	0	190,000,00
Total For FRC352										0.00	0	190,000,00
FRC352 On 31/07/2023 Spot Bond					0.00000	100.79043				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.85533				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.79573				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.80315				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.53287				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 31/01/2024 Spot Bond					0.00000	100.83913				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.69287				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	101.15909				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.48263				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	100.39771				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	100.59933				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	102.15918				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.19392				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.66168				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.67239				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.82411				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.82044				0.00	0	
Total FRC373 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 FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.77091				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.06754				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.96727				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.95651				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.34223				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.62504				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	101.51063				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.32292				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.32292				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.32163				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.32163				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.03528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.76863				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.85344				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.59156				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC391 On 25/04/2023 Spot Bond					0.00000	101.90757				0.00	0	180,000,00
Total FRC392 SPOT										0.00	0	180,000,00
Total For FRC392										0.00	0	180,000,00
FRC392 On 11/11/2024 Spot Bond					0.00000	100.50948				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.46294				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.76860				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.80695				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	101.55154				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.87090				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.09272				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 19/01/2027 Spot Bond					0.00000	100.60917				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	104.06654				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.72406				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.50648				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	100.71916				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	104.29755				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.40369				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.37368				0.00	0	90,000,00
Total FRC407 SPOT										0.00	0	90,000,00
Total For FRC407										0.00	0	90,000,00
FRC40(On 23/09/2025 Spot Bond					0.00000	100.18582				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.15000	11.15000	11.15000	102.32644				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.07705				0.00	3,510,000,000	890,000,00
Total FRC410 SPOT										0.00	3,510,000,000	890,000,00
Total For FRC410										0.00	3,510,000,000	890,000,00
FRI33 On 28/02/2033 Spot Bond			4.32500	109.86395	4.32500	109.81496				0.00	0	
Total FRI33 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 FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.46000	123.11038	4.46000	123.05480				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.80280				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.95419				0.00	200,000,000	100,000,000
Total FRJ23 SPOT										0.00	200,000,000	100,000,000
Total For FRJ23										0.00	200,000,000	100,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.88804				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.97021				0.00	100,000,000	80,000,000
Total FRJ25 SPOT										0.00	100,000,000	80,000,000
Total For FRJ25										0.00	100,000,000	80,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.12032				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.76198				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.72774				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.76192				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.06448				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.74814				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.24651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10(On 15/01/2024 Spot Bond			4.04800	4.04800	4.04800	113.40302				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.43000	4.43000	4.43000	123.51384				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10(On 23/01/2024 Spot Bond					0.00000	100.28379				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10(On 31/01/2038 Spot Bond			4.57000	121.44414	4.57000	121.38895				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10(On 07/12/2033 Spot Bond			4.59000	232.24979	4.59000	232.14440				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.71000	119.36213	4.71000	119.30745				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11(On 07/12/2033 Spot Bond			4.62000	4.62000	4.62000	231.50170				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11(On 31/01/2025 Spot Bond			3.17000	158.15443	3.17000	158.08854				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11(On 31/01/2038 Spot Bond			3.70500	108.94359	3.70500	108.89663				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.51000	122.34964	4.51000	122.29424				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.74000	229.05668	4.74000	228.95183				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			4.79000	228.00390	4.79000	227.89925				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.70000	160.04572	2.70000	159.98110				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.82000	227.37501	4.82000	227.27043				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.71000	119.36213	4.71000	119.30745				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			3.92100	208.22411	3.92100	208.13338				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.46000	108.90879	5.46000	108.85668				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			3.81100	209.43702	3.81100	209.34637				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.87100	208.77444	3.87100	208.68375				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.33000	216.99249	5.33000	216.88976				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.41000	109.57054	5.41000	109.51827				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	119.30745				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.69000	117.84907	4.69000	119.60218				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			3.68100	210.88088	3.68100	210.79036				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.10000	221.60343	5.10000	221.49985				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.81100	209.43702	3.81100	209.34637				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.81100	209.43702	3.81100	209.34637				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.21200	216.18531	3.21200	216.09521				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			3.47000	156.96140	3.47000	156.89474				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.16100	205.60557	4.16100	205.51465				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.20100	205.17281	4.20100	205.08188				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			3.44000	157.08021	3.44000	157.01364				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			3.67600	210.93664	3.67600	210.84612				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.21100	4.21100	4.21100	204.97383				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.20226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.79216				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.86856				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.40652				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.33300				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	178.73840				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	133.16305				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	174.46597				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	137.49421				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.47747				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.54874				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.42655				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.26301				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.92536				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.30672				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.17600				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.90551				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	

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 FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.34738				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.10218				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.37897				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	106.65973				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	110.35284				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	105.78656				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	100.20385				0.00	0	90,000,00
Total FRS241 SPOT										0.00	0	90,000,00
Total For FRS241										0.00	0	90,000,00
FRS24(On 12/12/2025 Spot Bond					0.00000	69.22226				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	99.99918				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	105.69452				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.32090				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	97.38300				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.12037				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	105.56961				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	101.91583				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.20512				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	101.36478				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	106.62661				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.37440				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	102.50015				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	101.97076				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	97.97104				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.36669				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 18/08/2022 Spot Bond					0.00000	100.28398				0.00	0	
Total FRS274 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 FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.69879				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.84007				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.79653				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.44503				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.96500	9.96500	9.96500	99.96989				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.96500	9.96500	9.96500	99.96989				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.71256				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.29747				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.27900	11.27900	11.27900	93.91381				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.17367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	86.21141				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	90.79074				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	94.54861				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	97.75452				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	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.36079				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 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	
FRS302 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS304 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total FRS304 SPOT										0.00	0	3,000,000,00
Total For FRS304										0.00	0	3,000,000,00
FRS36 On 07/12/2023 Spot Bond			1.42000	1.42000	1.42000	323.29712				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.15000	324.67968	1.15000	324.56244				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.16000	1.16000	1.16000	324.51546				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.54381				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.41000	115.27309	4.41000	115.22120				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.11000	74.73902	4.11000	119.64400				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	160.42800				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			2.87000	2.87000	2.87000	159.29340				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.22000	2.22000	2.22000	319.58706				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.38000	6.38000	6.38000	103.06848				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.94000	106.26009	7.94000	106.23736				0.00	0	
Total FRX24 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 FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.95000	108.51639	7.95000	108.49303				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.69000	104.65338	8.69000	104.62906			1,626,768,000.00		187,200	3,004,650,10
Total FRX26 SPOT									1,626,768,000.00		187,200	3,004,650,10
Total For FRX26									1,626,768,000.00		187,200	3,004,650,10
FRX27 On 07/03/2027 Spot Bond			8.82000	107.82008	8.82000	107.79479			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			8.71000	110.34036	8.71000	110.31438			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.71000	103.69024	9.71000	103.66309			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			10.11000	99.35721	10.11000	99.33014			0.00		0	
Total FRX31 SPOT									0.00		0	
Total For FRX31									0.00		0	
FRX32 On 31/03/2032 Spot Bond			10.20000	103.96431	10.20000	103.93605			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.37000	73.95280	11.37000	73.93046			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.61114			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.34388			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.33033			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.33952			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.34222				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.65973				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.70061				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.72103				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.69213				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.86324				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.38591				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.48446				0.00	0	70,000.00
Total GH5A21 SPOT										0.00	0	70,000.00
Total For GH5A21										0.00	0	70,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.26399				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.27117				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.35868				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.44000	118.66885	3.44000	118.61861				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.19112				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.71900	105.84616	6.71900	105.82706				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.09114				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.21000	106.09522	7.21000	106.07468				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.77801				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.50758				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.10146				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.63817				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.66770				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.13730				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.04059				0.00	0	
Total GRT29 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.77195				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.17407				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.86083				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.87490				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.69181				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.20048				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.11658				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.54134				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.99683				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.10097				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.35681				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.33527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.07339				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.11029				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.24443				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.22256				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.95731				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.36583				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.26257				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.01286				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 29/11/2022 Spot Bond					0.00000	98.64249				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.80682				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.02952				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB11 On 15/03/2024 Spot Bond					0.00000	100.05965				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	99.97852				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.12032				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.10126				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	101.20465				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.81000	321.60308	1.81000	321.48119				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.11000	2.11000	2.11000	329.95356				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.37000	102.86106	10.37000	102.83234				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.57500	81.08903	4.57500	110.04698		91,500,000,000,000.00		20,000,000,000	10,000,000,000	
Total HWAY33 SPOT								11,500,000,000,000.00		20,000,000,000	10,000,000,000	
Total For HWAY33								11,500,000,000,000.00		20,000,000,000	10,000,000,000	
HWAY3 On 31/07/2034 Spot Bond			11.50000	88.76435	11.50000	88.73694		86,024,351,600,000.00		7,480,378,400	3,783,789,600	
Total HWAY34 SPOT								16,024,351,600,000.00		7,480,378,400	3,783,789,600	
Total For HWAY34								16,024,351,600,000.00		7,480,378,400	3,783,789,600	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.38183	100.00000	12.35413				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.53000	88.05367	11.53000	88.02641		117,375,400,000,000.00		10,180,000,000	5,090,000,000	
Total HWAY35 SPOT								17,375,400,000,000.00		10,180,000,000	5,090,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For HWAY35										17,375,400,000,000.00	10,180,000,000	5,090,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.37916	100.00000	12.35146				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	100.88894				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.75080				0.00	0	280,000,000
Total HWF12 SPOT										0.00	0	280,000,000
Total For HWF12										0.00	0	280,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.17546				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.03000	162.78956	2.02000	162.76821				864,064,882,484,000.00	918,258,562,800	719,223,943,100
Total I2025 SPOT										864,064,882,484,000.00	918,258,562,800	719,223,943,100
Total For I2025										864,064,882,484,000.00	918,258,562,800	719,223,943,100
I2029 On 31/03/2029 Spot Bond			3.06000	120.47840	2.97000	121.11205				755,342,321,760,000.00	246,843,896,000	271,622,670,100
Total I2029 SPOT										755,342,321,760,000.00	246,843,896,000	271,622,670,100
Total For I2029										755,342,321,760,000.00	246,843,896,000	271,622,670,100
I2033 On 28/02/2033 Spot Bond			3.85000	114.86648	3.82500	115.08701				630,011,013,400,000.00	423,379,484,000	315,941,005,400
Total I2033 SPOT										630,011,013,400,000.00	423,379,484,000	315,941,005,400
Total For I2033										630,011,013,400,000.00	423,379,484,000	315,941,005,400
I2038 On 31/01/2038 Spot Bond			3.87000	132.52455	3.81000	133.47089				248,882,952,735,000.00	64,310,840,500	414,532,932,600
Total I2038 SPOT										248,882,952,735,000.00	64,310,840,500	414,532,932,600
Total For I2038										248,882,952,735,000.00	64,310,840,500	414,532,932,600
I2046 On 31/03/2046 Spot Bond			3.86000	121.09335	3.84000	121.44825				190,141,531,040,000.00	49,259,464,000	442,741,739,800
Total I2046 SPOT										190,141,531,040,000.00	49,259,464,000	442,741,739,800
Total For I2046										190,141,531,040,000.00	49,259,464,000	442,741,739,800
I2050 On 31/12/2050 Spot Bond			3.87000	125.33845	3.86000	125.51720				201,061,279,143,000.00	51,953,818,900	498,798,499,000
Total I2050 SPOT										201,061,279,143,000.00	51,953,818,900	498,798,499,000
Total For I2050										201,061,279,143,000.00	51,953,818,900	498,798,499,000
IBG01 On 07/02/2025 Spot Bond					0.00000	100.41079				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.42755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			1.88000	321.27907	1.88000	321.15674				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.74412				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.48053				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.71160				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.40757				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.00482				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.85345				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.30987				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.65336				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.53705				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.47867				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.33277				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.31650				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.12083				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.23857				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.24663				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	100.25395				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.65749				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.54823				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.53523				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.60033				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.82278				0.00	0	
Total IBL162 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.85008				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.55755				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.37201				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.72745				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.75169				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.25164				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.47109				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.98426				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.98378				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.93900				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.81969				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.54207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.45990				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.43526				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.11647				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.11978				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.60030				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.49392				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.55672				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL210 On 18/02/2027 Spot Bond					0.00000	100.29267				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.26456				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.26456				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.26456				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.26456				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.03116				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.80370				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.82215				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	101.02292				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	101.17772				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.25413				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.80536				0.00	0	
Total IBL221 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 IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.05000	8.05000	8.05000	100.58073				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.46801				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	100.51560				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.25674				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.48682				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	100.63798				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.26000	107.85799	7.26000	107.83674				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.63000	102.36488	5.63000	102.34949				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.04072				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.22500	101.13159	9.22500	101.10682				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.68000	103.96742	10.68000	104.06183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.82000	103.63247	9.82000	103.60533				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.21250				0.00	0	60,000,00
Total IDCG13 SPOT										0.00	0	60,000,00
Total For IDCG13										0.00	0	60,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.69386				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.23652				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.45539				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.26538				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.94004				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.17788				0.00	0	300,000,00
Total IDCG22 SPOT										0.00	0	300,000,00
Total For IDCG22										0.00	0	300,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.94279				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.39279				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.55000	100.37550	8.55000	100.35242				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	103.19897				0.00	0	90,000,00
Total INLV01 SPOT										0.00	0	90,000,00
Total For INLV01										0.00	0	90,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.87033				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.44272				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.96861				0.00	0	1,000,000,00
Total INLV07 SPOT										0.00	0	1,000,000,00
Total For INLV07										0.00	0	1,000,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.12750				0.00	0	350,000,00
Total INLV08 SPOT										0.00	0	350,000,00
Total For INLV08										0.00	0	350,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	100.94028				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.03268				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.36751				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.34506				0.00	0	280,000,00
Total INLV12 SPOT										0.00	0	280,000,00
Total For INLV12										0.00	0	280,000,00
IPF19 On 22/12/2022 Spot Bond					0.00000	101.30282				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	99.91661				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52014				0.00	0	
Total IPF24 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 IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.80192				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.45258				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.46072				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.58739				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.99336				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.14402				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.93062				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC38 On 10/08/2022 Spot Bond					0.00000	100.40685				0.00	0	
Total IPFC38 SPOT										0.00	0	
Total For IPFC38										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.13138				0.00	0	300,000,00
Total IPFG01 SPOT										0.00	0	300,000,00
Total For IPFG01										0.00	0	300,000,00
IV019 On 31/03/2028 Spot Bond			4.47100	202.27887	4.47100	202.18774				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.84424				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.23468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.37100	203.34522	4.37100	203.25416				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.41616				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	101.15286				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.32787				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.47782				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.57050				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.01736				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.41512				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01525				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.13331				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.03290				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.39227				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.47254	7.40000	103.45189				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.38611				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.52803				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.57873	7.23000	102.55862				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.48157				0.00	0	130,000,00
Total IVC198 SPOT										0.00	0	130,000,00
Total For IVC198										0.00	0	130,000,00
IVC200 On 31/08/2022 Spot Bond			7.45000	102.01754	7.45000	101.99706				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.97900				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.79204	3.91012	102.78112				0.00	0	
Total IVC202 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 IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.86749				0.00	0	100,000,00
Total IVC203 SPOT										0.00	0	100,000,00
Total For IVC203										0.00	0	100,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	100.28832				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.55150				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	100.15431				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.03419				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	101.20847				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	100.63633				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.49000	6.49000	6.49000	102.22498				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.19000	7.19000	7.19000	100.95559				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.66441				0.00	0	290,000,00
Total IVC213 SPOT										0.00	0	290,000,00
Total For IVC213										0.00	0	290,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	100.64509				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	101.19549				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	101.11420	8.45000	101.09133				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			7.20000	101.72367	7.20000	100.19667				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			5.35000	5.35000	5.35000	99.95605				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			5.35000	5.35000	5.35000	99.86826				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.54767				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.44095				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ096 On 21/07/2022 Spot Bond			5.40000	5.40000	5.40000	99.33865				0.00	0	
Total IVZ096 SPOT										0.00	0	
Total For IVZ096										0.00	0	
IVZ097 On 04/08/2022 Spot Bond			5.40000	5.40000	5.40000	99.13468				0.00	0	
Total IVZ097 SPOT										0.00	0	
Total For IVZ097										0.00	0	
IVZ099 On 01/09/2022 Spot Bond			5.45000	5.45000	5.45000	98.71762				0.00	0	
Total IVZ099 SPOT										0.00	0	
Total For IVZ099										0.00	0	
IVZ100 On 05/07/2022 Spot Bond			5.35000	5.35000	5.35000	99.57673				0.00	0	
Total IVZ100 SPOT										0.00	0	
Total For IVZ100										0.00	0	
IVZ101 On 04/10/2022 Spot Bond			5.70000	5.70000	5.70000	98.16050				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	101.61894				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.43285				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.78646				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.31587				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.85588				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.10675				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.65920				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.89351				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	99.89317				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.41191				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.01409				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	100.89455				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.93104				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.12594				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.30000	118.96738	9.30000	118.93800				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.05000	102.79679	7.05000	102.77737				0.00	0	233,859,00
Total LGL06 SPOT										0.00	0	233,859,00
Total For LGL06										0.00	0	233,859,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.62268				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.84665				0.00	0	560,000,00
Total LGL08 SPOT										0.00	0	560,000,00
Total For LGL08										0.00	0	560,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	102.68868				0.00	160,000,000	580,000,00
Total LGL09 SPOT										0.00	160,000,000	580,000,00
Total For LGL09										0.00	160,000,000	580,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.16001				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.87389				0.00	20,000,000	10,000,00
Total LGL11 SPOT										0.00	20,000,000	10,000,00
Total For LGL11										0.00	20,000,000	10,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.21503				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.35841				0.00	0	

Contract 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	100.36651				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.22827				0.00	0	400,000,00
Total MBF065 SPOT										0.00	0	400,000,00
Total For MBF065										0.00	0	400,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.41018				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.43856				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	99.81464				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.14852				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.80061				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.28881				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.58431				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.55499				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	100.70049				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.57147				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.37791				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.26952				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.05027				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.55000	8.55000	8.55000	111.13659				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.56900	104.24800	6.56900	104.22946		13,794,900,000,000.00		2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								13,794,900,000,000.00		2,100,000,000	1,050,000,000	
Total For MMIG05								13,794,900,000,000.00		2,100,000,000	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.35441				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.82600				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.13733				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.20000	100.32563	9.20000	100.30084		248,400,000,000.00		27,000,000	9,000,000	
Total MML02 SPOT								248,400,000,000.00		27,000,000	9,000,000	
Total For MML02								248,400,000,000.00		27,000,000	9,000,000	
MML03 On 15/03/2028 Spot Bond					0.00000	101.41962				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			9.45000	95.76150	9.45000	94.98331				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.26670				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.05000	100.22874	10.05000	100.20204				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.10149				0.00	400,000,000	200,000,00
Total MTN07 SPOT										0.00	400,000,000	200,000,00
Total For MTN07										0.00	400,000,000	200,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.33226				0.00	0	100,000,00
Total MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	102.87626				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.82310				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.51991				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.34487				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.81875				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.22779				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.69523				0.00	0	

Contract 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	100.82979				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.87939				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.81582				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.14500	100.34185	9.14500	100.31708				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.76313				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.71207				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.64133				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.09970				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.89964				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.43609				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.78503				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	101.03663				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.31683				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.33518				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.33510				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.33050				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.24263				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.20412				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.52162				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.79149				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.03968				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.78000	101.08805	6.78000	101.06982				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.14000	106.71985	7.14000	106.69917				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			10.08000	105.14645	10.08000	105.11790			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.96600			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.59170			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.71383			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.70169			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.58492			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.34204			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.70500	107.15718	6.70500	107.13798			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.78000	106.99575	7.78000	106.97319			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.73500	105.22636	8.73500	105.20178			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.73500	105.61008	8.73500	105.58542		559,040,000,000.00		64,000,000	16,000,000
Total NBK20A SPOT								559,040,000,000.00		64,000,000	16,000,000
Total For NBK20A								559,040,000,000.00		64,000,000	16,000,000
NBK21 On 21/07/2027 Spot Bond			9.21000	109.77887	9.21000	109.75157			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/On 19/11/2022 Spot Bond			6.04000	102.29277	6.04000	102.27629			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.67800	109.57044	7.67800	109.54801			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.72000	110.07680	8.72000	110.05127		17,440,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								17,440,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								17,440,000,000,000.00	2,000,000,000	1,000,000,000	
NBK25/On 17/02/2023 Spot Bond			6.46000	6.46000	6.46000	106.07104			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.35177			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	53.93946	100.00000	53.82073			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.01961			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.61500	109.19958	8.61500	109.17455			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/On 02/08/2023 Spot Bond			6.09300	107.79856	6.09300	107.78068			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.12000	111.97939	8.12000	111.95477			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.73000	107.42698	6.73000	107.40734			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31/ On 09/11/2023 Spot Bond			6.26000	105.00528	6.26000	104.98769				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.01972				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.36518				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.88908				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.87500	10.87500	10.87500	78.16520				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.28968				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.62451				0.00	400,000,000	700,000,000
Total NBK43B SPOT										0.00	400,000,000	700,000,000
Total For NBK43B										0.00	400,000,000	700,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.68079				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.18420				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.46584				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.79894				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.20960				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.84976				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.96478				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.90775				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.61309				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.80490				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.63353				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.90968				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.44572				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.46557				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.61947				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.75716				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.28084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.34892				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.04500	103.32179	10.04500	103.29427				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.33812				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.70000	103.56859	9.70000	103.54194				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.34892				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.36605				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	101.38764				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.87864				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.87864				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.29626				0.00	0	
Total NGL01G 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 NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.89322				0.00	400,000,000	200,000,000
Total NGL04 SPOT										0.00	400,000,000	200,000,000
Total For NGL04										0.00	400,000,000	200,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.69592				0.00	200,000,000	100,000,000
Total NGL05 SPOT										0.00	200,000,000	100,000,000
Total For NGL05										0.00	200,000,000	100,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.16135				0.00	0	0
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.15530				0.00	0	0
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.75854				0.00	0	0
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.43259				0.00	0	0
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.25344				0.00	0	0
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.09701				0.00	0	0
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.91905				0.00	51,000,000	347,000,000
Total NGLT1B SPOT										0.00	51,000,000	347,000,000
Total For NGLT1B										0.00	51,000,000	347,000,000
NGT10: On 25/03/2024 Spot Bond					0.00000	105.01903				0.00	0	0
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	106.52875				0.00	81,000,000	277,000,000
Total NGT104 SPOT										0.00	81,000,000	277,000,000
Total For NGT104										0.00	81,000,000	277,000,000
NGT10: On 22/05/2025 Spot Bond					0.00000	103.37895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.20747				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.71289				0.00	0	270,000,00
Total NGT107 SPOT										0.00	0	270,000,00
Total For NGT107										0.00	0	270,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	104.01002				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.74956				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.63385				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.96740				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.94191				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.93746				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.91375				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.76953				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.56737				0.00	344,000,000	172,000,00
Total NHM018 SPOT										0.00	344,000,000	172,000,00
Total For NHM018										0.00	344,000,000	172,000,00

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 25/05/2024 Spot Bond					0.00000	104.39513				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.33688				0.00	0	600,000,00
Total NHM020 SPOT										0.00	0	600,000,00
Total For NHM020										0.00	0	600,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	101.15577				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	227.89925				0.00	0	150,000,00
Total NI202 SPOT										0.00	0	150,000,00
Total For NI202										0.00	0	150,000,00
NI210 On 31/03/2028 Spot Bond			3.18100	3.18100	3.18100	216.45121				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.77500	2.77500	2.77500	159.67726				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	115.40305				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.56000	4.56000	4.56000	121.53928				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	159.25306				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	258.31447	3.45000	258.20514				0.00	0	292,500,00
Total NILB12 SPOT										0.00	0	292,500,00
Total For NILB12										0.00	0	292,500,00
NILB13 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	160.06224				0.00	0	
Total NILB13 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.82600	2.82600	2.82600	220.57588				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			2.97100	218.97023	2.97100	218.88040				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.58000	94.68971	4.58000	121.23884				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.70747				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.11652				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.48981				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.60401				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.22188				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.40724				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.96122				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.31685				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.43840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.22586				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	131.05012				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.59191				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.32134				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.07517				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	162.77758				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.47615				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	162.54360				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.08225				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92943				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.58550				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	97.27825				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.07828				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.76752				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.92621				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.65507				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.04108				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.47660				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.60600				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.28634				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.79536				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.91140				0.00	0	
Total NN106 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 NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.79536				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.91783				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.19518				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.01715				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.98217				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.45000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.11000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.37000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.58000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.48904				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.43016				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.65651				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	118.43016				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.82634				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	91.20914				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.42591				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	103.41526				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.56381				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	
NNF08: On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total NNF082 SPOT										0.00	0	10,000,000.00
Total For NNF082										0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	126.89739				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.58134				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.30726				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.31467				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.29184				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.24863				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.58374				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.33306				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.31450				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.26911				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.43252				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.27593				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			7.14000	103.23713	7.14000	103.21749				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.08000	204.46299	2.08000	204.38402				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.81000	106.90852	10.81000	106.87776			9,082,334,990,000.00		840,179,000	442,287,90
Total NRA028 SPOT									9,082,334,990,000.00		840,179,000	442,287,90
Total For NRA028									9,082,334,990,000.00		840,179,000	442,287,90
NRA02: On 30/11/2028 Spot Bond			100.00000	12.98543	100.00000	12.95668				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	100.53935				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.80945				0.00	0	1,500,000,00
Total NTC26 SPOT										0.00	0	1,500,000,00
Total For NTC26										0.00	0	1,500,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	99.93493				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.93408				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	99.98245				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.38190				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	100.63350				0.00	0	

Contract 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	100.24253				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.90567				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.81135				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.00000	109.66845	8.00000	109.64507			24,480,000,000,000.00	3,060,000,000	1,530,000,00	
Total OML07 SPOT									24,480,000,000,000.00	3,060,000,000	1,530,000,00	
Total For OML07									24,480,000,000,000.00	3,060,000,000	1,530,000,00	
OML09 On 14/09/2022 Spot Bond			6.72500	103.61726	6.72500	103.59849			0.00	0	0	
Total OML09 SPOT									0.00	0	0	
Total For OML09									0.00	0	0	
OML10 On 14/09/2025 Spot Bond			8.37500	111.02349	8.37500	110.99873			11,222,500,000,000.00	1,340,000,000	670,000,00	
Total OML10 SPOT									11,222,500,000,000.00	1,340,000,000	670,000,00	
Total For OML10									11,222,500,000,000.00	1,340,000,000	670,000,00	
OML11 On 11/06/2024 Spot Bond					0.00000	100.61838			0.00	0	150,000,00	
Total OML11 SPOT									0.00	0	150,000,00	
Total For OML11									0.00	0	150,000,00	
OML12 On 12/11/2025 Spot Bond					0.00000	103.23539			0.00	0	300,000,00	
Total OML12 SPOT									0.00	0	300,000,00	
Total For OML12									0.00	0	300,000,00	
OML13 On 23/09/2026 Spot Bond					0.00000	101.58732			0.00	0	2,000,000,00	
Total OML13 SPOT									0.00	0	2,000,000,00	
Total For OML13									0.00	0	2,000,000,00	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.41993			0.00	0	0	
Total PEP01 SPOT									0.00	0	0	
Total For PEP01									0.00	0	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.94121			0.00	0	0	
Total PEP02 SPOT									0.00	0	0	
Total For PEP02									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
PEP03 On 05/05/2024 Spot Bond					0.00000	101.22906				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.46542				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.18891				0.00	0	290,000,00
Total PMM56 SPOT										0.00	0	290,000,00
Total For PMM56										0.00	0	290,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.05729				0.00	0	800,000,00
Total PMM57 SPOT										0.00	0	800,000,00
Total For PMM57										0.00	0	800,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	100.17441				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.39000	112.74467	8.30000	113.06970			326,541,236,086,000.00	3,376,226,607,400	3,945,752,935,90	
Total R186 SPOT									26,541,236,086,000.00	376,226,607,400	3,945,752,935,90	
Total For R186									26,541,236,086,000.00	376,226,607,400	3,945,752,935,90	
R197 On 07/12/2023 Spot Bond			0.80000	326.32743	0.81000	326.16542			63,342,029,840,000.00	79,177,537,300	75,811,221,80	
Total R197 SPOT									3,342,029,840,000.00	79,177,537,300	75,811,221,80	
Total For R197									3,342,029,840,000.00	79,177,537,300	75,811,221,80	
R202 On 07/12/2033 Spot Bond			3.79000	250.19575	3.79000	250.08757			43,152,392,724,000.00	11,385,855,600	112,354,863,00	
Total R202 SPOT									13,152,392,724,000.00	11,385,855,600	112,354,863,00	
Total For R202									13,152,392,724,000.00	11,385,855,600	112,354,863,00	
R2023 On 28/02/2023 Spot Bond			5.54000	103.68002	5.54000	103.66462			062,663,880,000,000.00	372,322,000,000	432,606,200,00	
Total R2023 SPOT									2,663,880,000,000.00	372,322,000,000	432,606,200,00	
Total For R2023									2,663,880,000,000.00	372,322,000,000	432,606,200,00	
R2030 On 31/01/2030 Spot Bond			9.95000	92.58738	9.87000	92.95685			550,265,903,695,000.00	4,376,911,146,100	2,450,055,900,80	
Total R2030 SPOT									50,265,903,695,000.00	376,911,146,100	450,055,900,80	
Total For R2030									50,265,903,695,000.00	376,911,146,100	450,055,900,80	
R2032 On 31/03/2032 Spot Bond			10.42000	88.44171	10.34000	88.85963			143,656,661,018,000.00	2,700,926,742,900	1,825,868,966,30	
Total R2032 SPOT									13,656,661,018,000.00	700,926,742,900	325,868,966,30	
Total For R2032									13,656,661,018,000.00	700,926,742,900	325,868,966,30	
R2035 On 28/02/2035 Spot Bond			10.75000	89.59212	10.68000	90.00302			234,166,849,550,000.00	1,696,201,567,400	896,666,010,90	
Total R2035 SPOT									14,166,849,550,000.00	696,201,567,400	396,666,010,90	

Contract Details	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									14,166,849,550,000.00	696,201,567,400	396,666,010,90
R2037 On 31/01/2037 Spot Bond			10.96500	85.25909	10.88500	85.73577			247,278,733,833,000.00	1,390,540,696,200	1,317,462,400,40
Total R2037 SPOT									17,278,733,833,000.00	390,540,696,200	317,462,400,40
Total For R2037									17,278,733,833,000.00	390,540,696,200	317,462,400,40
R2040 On 31/01/2040 Spot Bond			11.08000	87.23593	11.00000	87.74926			293,043,492,992,000.00	1,380,238,582,400	1,060,271,925,50
Total R2040 SPOT									13,043,492,992,000.00	380,238,582,400	106,271,925,50
Total For R2040									13,043,492,992,000.00	380,238,582,400	106,271,925,50
R2044 On 31/01/2044 Spot Bond			11.11000	83.92253	11.03000	84.44679			924,202,580,476,000.00	2,153,393,571,600	1,867,460,820,80
Total R2044 SPOT									14,202,580,476,000.00	153,393,571,600	167,460,820,80
Total For R2044									14,202,580,476,000.00	153,393,571,600	167,460,820,80
R2048 On 28/02/2048 Spot Bond			11.05500	82.85522	10.97500	83.39699			205,841,897,155,500.00	4,089,176,110,100	3,808,392,825,70
Total R2048 SPOT									15,841,897,155,500.00	089,176,110,100	308,392,825,70
Total For R2048									15,841,897,155,500.00	089,176,110,100	308,392,825,70
R209 On 31/03/2036 Spot Bond			10.81000	68.87018	10.73000	69.28366			043,153,156,746,000.00	929,061,346,600	920,526,375,00
Total R209 SPOT									13,153,156,746,000.00	929,061,346,600	920,526,375,00
Total For R209									13,153,156,746,000.00	929,061,346,600	920,526,375,00
R210 On 31/03/2028 Spot Bond			2.54000	224.05348	2.47100	224.79049			146,392,213,692,000.00	57,634,729,800	231,924,272,90
Total R210 SPOT									16,392,213,692,000.00	57,634,729,800	231,924,272,90
Total For R210									16,392,213,692,000.00	57,634,729,800	231,924,272,90
R213 On 28/02/2031 Spot Bond			10.26000	83.41968	10.18000	83.79633			515,420,524,474,000.00	1,122,360,674,900	1,048,946,166,70
Total R213 SPOT									15,420,524,474,000.00	122,360,674,900	148,946,166,70
Total For R213									15,420,524,474,000.00	122,360,674,900	148,946,166,70
R214 On 28/02/2041 Spot Bond			11.09000	65.87714	11.01000	66.30502			999,450,764,386,000.00	991,835,055,400	745,580,244,50
Total R214 SPOT									19,450,764,386,000.00	991,835,055,400	745,580,244,50
Total For R214									19,450,764,386,000.00	991,835,055,400	745,580,244,50
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.46912			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.21888			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.13917			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.11311			0.00	0	

Contract 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	99.42843				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.29858				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.30274				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.16837				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.32565				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.20501				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.40369				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.74606				0.00	760,000,000	380,000,00
Total RDFB27 SPOT										0.00	760,000,000	380,000,00
Total For RDFB27										0.00	760,000,000	380,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.83525				0.00	0	210,000,00
Total RED131 SPOT										0.00	0	210,000,00
Total For RED131										0.00	0	210,000,00
RED14: On 17/09/2022 Spot Bond					0.00000	101.43653				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.70820				0.00	0	500,000,00
Total RED151 SPOT										0.00	0	500,000,00
Total For RED151										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16: On 07/12/2022 Spot Bond					0.00000	100.05446				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.60974				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.04635				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04097				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.73183				0.00	0	300,000,0€
Total RED603 SPOT										0.00	0	300,000,0€
Total For RED603										0.00	0	300,000,0€
RED70: On 17/04/2023 Spot Bond					0.00000	101.46723				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.93321				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.92192				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.19431				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.98710				0.00	0	300,000,0€
Total RES49 SPOT										0.00	0	300,000,0€
Total For RES49										0.00	0	300,000,0€
RES50 On 22/10/2023 Spot Bond					0.00000	101.44607				0.00	0	200,000,0€
Total RES50 SPOT										0.00	0	200,000,0€
Total For RES50										0.00	0	200,000,0€
RES52 On 07/05/2024 Spot Bond					0.00000	100.49921				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	101.33133				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.44210				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.53764				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.65077				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.92722				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			7.26000	103.14403	7.26000	103.12383				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			10.99500	96.58059	10.99500	96.55219				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.48000	100.33594	11.48000	100.30518				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.76930				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.55000	100.59531	10.55000	100.56691				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	100.70779				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.76579				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.62500	105.36250	8.62500	105.33833				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.60521				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.72000	106.81909	7.72000	106.79673				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.70000	98.70567	8.70000	98.68284				0.00	0	1,200,000,0€
Total SBS3 SPOT										0.00	0	1,200,000,0€
Total For SBS3										0.00	0	1,200,000,0€
SBS31 On 12/06/2027 Spot Bond			9.08000	102.73362	9.08000	102.70856				0.00	0	5,000,000,0€
Total SBS31 SPOT										0.00	0	5,000,000,0€
Total For SBS31										0.00	0	5,000,000,0€
SBS34 On 19/09/2024 Spot Bond			8.01000	106.52177	8.01000	106.49904				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.15500	105.47433	8.15500	105.45105				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.87000	102.67326	9.87000	102.64594				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.17000	102.30935	6.17000	102.29251				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			8.43000	107.27567	8.43000	107.25160				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.16000	107.80719	9.16000	107.78095				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.46000	106.11721	6.46000	106.09858				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.96363				0.00	0	150,000,00
Total SBS47 SPOT										0.00	0	150,000,00
Total For SBS47										0.00	0	150,000,00
SBS51 On 31/01/2024 Spot Bond			7.66000	7.66000	7.66000	106.67357				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.03964				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	101.90563				0.00	5,000,000,000	2,520,000,00
Total SBS53 SPOT										0.00	5,000,000,000	2,520,000,00
Total For SBS53										0.00	5,000,000,000	2,520,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	99.94578				0.00	480,000,000	240,000,00
Total SBS55 SPOT										0.00	480,000,000	240,000,00
Total For SBS55										0.00	480,000,000	240,000,00
SBS56 On 12/06/2022 Spot Bond			5.50000	99.96987	5.50000	99.95482				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.94202				0.00	0	10,000,000,00
Total SBS57 SPOT										0.00	0	10,000,000,00
Total For SBS57										0.00	0	10,000,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	101.93457				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.22939				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	100.79569				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.29141				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.19983				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.76787				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.13335				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.19773				0.00	0	300,000,00
Total SBS67 SPOT										0.00	0	300,000,00
Total For SBS67										0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.37545				0.00	0	50,000,00
Total SBS68 SPOT										0.00	0	50,000,00
Total For SBS68										0.00	0	50,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.12762				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.38890				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.26786				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.87644				0.00	0	1,000,000,00
Total SBS72 SPOT										0.00	0	1,000,000,00
Total For SBS72										0.00	0	1,000,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.43427				0.00	0	

Contract 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	100.64415				0.00	0	500,000,00
Total SBS75 SPOT										0.00	0	500,000,00
Total For SBS75										0.00	0	500,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	100.67872				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.93000	321.04793	1.93000	320.92525				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	230.01022				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.07047				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.74998				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.12044				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.39960				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.52663				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	170,000,00
Total SBT105 SPOT										0.00	0	170,000,00
Total For SBT105										0.00	0	170,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	102.13391				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	101.48145				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.66625				0.00	15,200,000,000	10,200,000,000
Total SBT201 SPOT										0.00	15,200,000,000	10,200,000,000
Total For SBT201										0.00	15,200,000,000	10,200,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.37713				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.91000	105.02242	6.91000	105.00293				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.47488				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.72627				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.72415				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.23143				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.08420				0.00	0	800,000,000
Total SBT209 SPOT										0.00	0	800,000,000
Total For SBT209										0.00	0	800,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	101.30307				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.85880				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.72154				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			9.25000	98.78551	9.25000	98.76084				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.34596				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.35693				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.35897				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.35570				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.38174				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.34927				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.38174				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.37522				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.42074				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.36229				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.39474				0.00	0	

Contract 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	100.39147				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.23500	105.50211	7.23500	105.48163				0.00	0	537,971,30
Total SNT03 SPOT										0.00	0	537,971,30
Total For SNT03										0.00	0	537,971,30
SNT04 On 27/06/2022 Spot Bond					0.00000	101.31047				0.00	0	570,000,00
Total SNT04 SPOT										0.00	0	570,000,00
Total For SNT04										0.00	0	570,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.18902				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.32392				0.00	0	200,000,00
Total SNT06 SPOT										0.00	0	200,000,00
Total For SNT06										0.00	0	200,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.41783				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.30632				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.55706				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.28425				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.28975				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.27816				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
SPG00! On 15/03/2024 Spot Bond					0.00000	100.88387				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00! On 18/06/2022 Spot Bond					0.00000	99.81893				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00` On 18/06/2024 Spot Bond					0.00000	100.37060				0.00	0	400,000,00
Total SPG007 SPOT										0.00	0	400,000,00
Total For SPG007										0.00	0	400,000,00
SPG00! On 15/10/2022 Spot Bond					0.00000	100.98725				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00! On 15/10/2024 Spot Bond					0.00000	100.96004				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01! On 01/12/2023 Spot Bond					0.00000	100.11808				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.66003				0.00	0	500,000,00
Total SSA07 SPOT										0.00	0	500,000,00
Total For SSA07										0.00	0	500,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.15880				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01` On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	158.99113				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01! On 21/12/2026 Spot Bond			8.27500	113.19252	8.27500	113.16731				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02` On 28/02/2031 Spot Bond			9.67000	86.42405	9.67000	86.40188				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02! On 07/12/2023 Spot Bond					0.00000	98.26325				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	100.92389				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.94000	105.13213	6.94000	105.11253				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.71000	119.36213	4.71000	119.30745				0.00	0	400,000,00
Total SSN043 SPOT										0.00	0	400,000,00
Total For SSN043										0.00	0	400,000,00
SSN04: On 09/02/2027 Spot Bond					0.00000	99.34899				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.61543				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.46612				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			1.84000	1.84000	1.84000	321.34207				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.68830				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.55526				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	100.92629				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.82000	2.82000	2.82000	159.49528				0.00	0	

Contract 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	
SSN06: On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	119.30745				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.81000	3.81000	3.81000	114.89923				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.65100	3.65100	3.65100	211.12520				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18848				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.18551				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.89272				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.89498				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.74261				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.76719				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.80303				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.94415				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	100.24866				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.92444				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.53917				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.66500	4.66500	4.66500	230.54156				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.32937				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.91128				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.14672				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.18346				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.03608				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.53500	89.77056	10.53500	89.74510				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.58916				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.80100	209.54769	3.80100	209.45705				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			4.84500	226.85248	4.84500	226.74800				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.41337				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.49417				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2022 Spot Bond					0.00000	99.97990				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.14028				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.91431				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.81294				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.88969				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.75627				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.57076				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.68013				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.26858				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 29/06/2022 Spot Bond					0.00000	101.08335				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	101.05617				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	101.05806				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	101.05428				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15(On 30/06/2022 Spot Bond					0.00000	101.05617				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15(On 01/07/2022 Spot Bond					0.00000	101.01025				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15(On 05/07/2022 Spot Bond					0.00000	101.01387				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15(On 05/07/2022 Spot Bond					0.00000	101.01387				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16(On 05/07/2022 Spot Bond					0.00000	100.99815				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SSN16(On 08/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	

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	100.37696				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.03821				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.79000	102.31432	8.79000	102.29029				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.26399				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.28560				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.28468				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.28835				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.29598				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.29140				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.29598				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.15565	7.21000	102.13567				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.30699	7.72000	102.28559				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	100.41955				0.00	0	1,200,000,00
Total TC001 SPOT										0.00	0	1,200,000,00
Total For TC001										0.00	0	1,200,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.45221				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.17339				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.44199				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.48886				0.00	0	500,000,00
Total TFS156 SPOT										0.00	0	500,000,00
Total For TFS156										0.00	0	500,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.65945				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.62272				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.69063				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.77261				0.00	0	100,000,00
Total TFS163 SPOT										0.00	0	100,000,00
Total For TFS163										0.00	0	100,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	101.19383				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.61532				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.75838				0.00	0	

Contract 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	100.89779				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.07405				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.02469				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.16599				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.34762				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.40102				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.30232				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.45081				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.27304				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.29438				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	100.31553				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.40027				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.41829				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.33712				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.46319				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.32610				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.79878				0.00	0	40,000,0€
Total TH15D1 SPOT										0.00	0	40,000,0€
Total For TH15D1										0.00	0	40,000,0€
TH15D: On 21/11/2022 Spot Bond					0.00000	100.55699				0.00	0	70,000,0€
Total TH15D2 SPOT										0.00	0	70,000,0€
Total For TH15D2										0.00	0	70,000,0€
TH15D: On 21/11/2022 Spot Bond					0.00000	100.42375				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.33956				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.49746				0.00	0	500,000,0€
Total TH16A2 SPOT										0.00	0	500,000,0€
Total For TH16A2										0.00	0	500,000,0€
TH16A: On 21/08/2024 Spot Bond			8.49000	102.53521	8.49000	102.51167				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 Interc
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.39623				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.29851				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.33710				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.29713				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.72456	5.76000	101.70861				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.30725				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52363				0.00	0	140,000,00
Total TH16B2 SPOT										0.00	0	140,000,00
Total For TH16B2										0.00	0	140,000,00
TH16B: On 21/08/2024 Spot Bond					0.00000	100.32471				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.32149				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.34354				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.33757				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.42007				0.00	0	

Contract 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	100.45892				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.43607				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.31659				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.30972				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.30743				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.33307				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.32254				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.32117				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.41709				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.40022				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.38973				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	100.26400				0.00	0	
Total TH1702 SPOT										0.00	0	
Total For TH1702										0.00	0	
TH170: On 21/05/2023 Spot Bond					0.00000	100.27093				0.00	0	
Total TH1703 SPOT										0.00	0	
Total For TH1703										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.97594				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.64000	102.89155	6.64000	102.87312				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.26000	107.21261	7.26000	107.19184				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.07095				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.05576				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.77000	102.44309	8.77000	102.41906				0.00	0	1,000,000,0€
Total TL28 SPOT										0.00	0	1,000,000,0€
Total For TL28										0.00	0	1,000,000,0€
TL29 On 24/04/2025 Spot Bond					0.00000	102.06637				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.66878				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.62522				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.71585				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 Intere
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.16000	105.79669	7.16000	105.77647			13,749,147,520,000.00	1,920,272,000	1,142,269,60
Total TN23 SPOT									13,749,147,520,000.00	1,920,272,000	1,142,269,60
Total For TN23									13,749,147,520,000.00	1,920,272,000	1,142,269,60
TN23/R On 06/11/2023 Spot Bond			100.00000	40.21466	100.00000	40.12614			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.15000	103.83835	9.15000	103.81269			29,832,553,860,000.00	3,260,388,400	1,676,284,80
Total TN25 SPOT									29,832,553,860,000.00	3,260,388,400	1,676,284,80
Total For TN25									29,832,553,860,000.00	3,260,388,400	1,676,284,80
TN25/R On 19/08/2025 Spot Bond			100.00000	18.97388	100.00000	18.93142			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.40000	94.53573	10.40000	94.50968			34,323,459,040,000.00	3,300,332,600	21,087,377,60
Total TN27 SPOT									34,323,459,040,000.00	3,300,332,600	21,087,377,60
Total For TN27									34,323,459,040,000.00	3,300,332,600	21,087,377,60
TN27/R On 14/11/2027 Spot Bond			100.00000	10.56338	100.00000	10.54012			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.80000	100.92877	10.80000	100.90889			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.47000	96.62875	11.47000	96.59931			20,646,000,000,000.00	1,800,000,000	900,000,00
Total TN30 SPOT									20,646,000,000,000.00	1,800,000,000	900,000,00
Total For TN30									20,646,000,000,000.00	1,800,000,000	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.74816	8.00000	116.72314			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.88700	100.46816	11.88700	100.44644			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.27000	90.79371	12.27000	90.76418			15,214,800,000,000.00	1,240,000,000	1,000,000,00
Total TN40 SPOT									15,214,800,000,000.00	1,240,000,000	1,000,000,00
Total For TN40									15,214,800,000,000.00	1,240,000,000	1,000,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.78961	10.75000	101.76050			0.00	0	

Contract 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	100.50997				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.55189				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.15500	102.78001	5.15500	104.11554				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.23652				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.22572				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.24934				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.28173				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.39563	7.61000	103.57097				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.07883				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.08962				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.02577				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			6.65000	101.60857	6.65000	101.59058				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.33850				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.44036				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.14064				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.91901				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.94000	105.33213	6.94000	105.31250				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.91901				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.34637	8.62000	101.32301				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.24088				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.62504				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.40263				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.33787				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 Intere
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.75874				0.00	0	100,000,00
Total TRA5C1 SPOT										0.00	0	100,000,00
Total For TRA5C1										0.00	0	100,000,00
TRA5C On 20/06/2026 Spot Bond					0.00000	101.75874				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	98.61629				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	96.04780				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	95.85977				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	95.24587				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.12351				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.78411				0.00	0	110,000,00
Total TU1B11 SPOT										0.00	0	110,000,00
Total For TU1B11										0.00	0	110,000,00
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.42826				0.00	0	120,000,00
Total TU1D11 SPOT										0.00	0	120,000,00
Total For TU1D11										0.00	0	120,000,00
TWC40 On 07/07/2022 Spot Bond					0.00000	100.84316				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.75224				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.64346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
TWC40 On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC407 SPOT										0.00	0	
Total For TWC407										0.00	0	
TWC40 On 18/08/2022 Spot Bond					0.00000	100.25072				0.00	0	
Total TWC409 SPOT										0.00	0	
Total For TWC409										0.00	0	
TWC41 On 23/08/2022 Spot Bond					0.00000	100.22122				0.00	0	
Total TWC410 SPOT										0.00	0	
Total For TWC410										0.00	0	
TWC41 On 26/08/2022 Spot Bond					0.00000	100.19204				0.00	0	
Total TWC411 SPOT										0.00	0	
Total For TWC411										0.00	0	
TWC41 On 02/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC412 SPOT										0.00	0	
Total For TWC412										0.00	0	
TWC41 On 07/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			922,000,000,000.00	19,220,000,000	11,000,000,000	
Total TWC413 SPOT									2,000,000,000,000.00	19,220,000,000	11,000,000,000	
Total For TWC413									2,000,000,000,000.00	19,220,000,000	11,000,000,000	
UG26 On 09/03/2026 Spot Bond			10.60000	104.97142	10.60000	104.94196			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.33298			0.00	0		
Total UU1A01 SPOT									0.00	0		
Total For UU1A01									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.37524			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.34275			0.00	0		
Total UU1A04 SPOT									0.00	0		
Total For UU1A04									0.00	0		
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.38500			0.00	0		
Total UU1A05 SPOT									0.00	0		
Total For UU1A05									0.00	0		

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	100.39475				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.41035				0.00	0	30,000,00
Total UU1B02 SPOT										0.00	0	30,000,00
Total For UU1B02										0.00	0	30,000,00
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.47914				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.49211				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.01279				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.20556				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.82622				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.33712				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.34398				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.27594				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.49310				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.39972				0.00	800,000,000	400,000,00
Total WHL03 SPOT										0.00	800,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total For WHL03									0.00	800,000,000	400,000,000
Total for SPOT									2.61e+017	626,670,481,500	558,737,334,800
Total for SPOT :									2.61e+017	626,670,481,500	558,737,334,800
Total Futures									2.609842738e+017	626,670,491,395	558,738,541,700
Total Options									0.000000000	0	118,400
Grand Total:									2.61e+017	626,670,491,395	558,738,660,110