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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/02/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.09514	79.86889	11.24822	79.05288			0.00	0	
ES33	On	05/05/2022	Bond Future			11.30858	77.10629	11.47033	76.26813			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.53038	78.11917	11.69432	77.29365			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.74002	75.45386	11.92973	74.52496			0.00	0	
ES33	On	02/02/2023	Bond Future			11.96802	76.54362	11.93000	11.93000			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.52908	78.90027	11.67184	78.01589			0.00	0	
ES42	On	05/05/2022	Bond Future			11.72798	75.64570	11.87877	74.73822			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			11.92906	76.63954	12.08211	75.74378			0.00	0	3,51
ES42	On	03/11/2022	Bond Future			12.11989	73.47530	12.29555	72.47558			0.00	0	
ES42	On	02/02/2023	Bond Future			12.31920	74.53743	12.30000	12.30000			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			155.79992	155.79992	155.44343	155.44343			3,894,998.00	25	1,75

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	05/05/2022	Bond Future			157.78313	157.78313	157.39818	157.39818			22,878,553.85	145	5,44
I2025	On	04/08/2022	Bond Future			158.23865	158.23865	157.89708	157.89708			0.00	0	16
I2025	On	03/11/2022	Bond Future			160.49675	160.49675	159.96165	159.96165			0.00	0	
I2025	On	02/02/2023	Bond Future			161.15684	161.15684	159.96000	159.96000			0.00	0	
Total I2025 Future												26,773,551.85	170	7,40
Total For I2025												26,773,551.85	170	7,40
I2029	On	03/02/2022	Bond Future			114.38275	114.38275	114.06641	114.06641			0.00	0	1,98
I2029	On	05/05/2022	Bond Future			114.63270	114.63270	114.29492	114.29492			0.00	0	2,72
I2029	On	04/08/2022	Bond Future			116.13843	116.13843	115.83124	115.83124			0.00	0	1,82
I2029	On	03/11/2022	Bond Future			116.56758	116.56758	116.11862	116.11862			0.00	0	
I2029	On	02/02/2023	Bond Future			118.24897	118.24897	116.12000	116.12000			0.00	0	
Total I2029 Future												0.00	0	6,54
Total For I2029												0.00	0	6,54
I2033	On	03/02/2022	Bond Future			111.92634	111.92634	111.36001	111.36001			0.00	0	2,52
I2033	On	05/05/2022	Bond Future			112.06717	112.06717	111.47672	111.47672			0.00	0	2,32
I2033	On	04/08/2022	Bond Future			113.53915	113.53915	112.97502	112.97502			0.00	0	4,98
I2033	On	03/11/2022	Bond Future			113.84954	113.84954	113.14383	113.14383			0.00	0	
I2033	On	02/02/2023	Bond Future			115.49171	115.49171	113.14000	113.14000			0.00	0	
Total I2033 Future												0.00	0	9,86
Total For I2033												0.00	0	9,86
I2038	On	03/02/2022	Bond Future			126.80812	126.80812	126.29746	126.29746			0.00	0	2,52
I2038	On	05/05/2022	Bond Future			128.42226	128.42226	127.88567	127.88567			0.00	0	4,12
I2038	On	04/08/2022	Bond Future			128.29006	128.29006	127.78591	127.78591			0.00	0	2,68
I2038	On	03/11/2022	Bond Future			130.12125	130.12125	129.45677	129.45677			0.00	0	
I2038	On	02/02/2023	Bond Future			130.13646	130.13646	129.46000	129.46000			0.00	0	
Total I2038 Future												0.00	0	9,41
Total For I2038												0.00	0	9,41
I2046	On	03/02/2022	Bond Future			117.15777	117.15777	116.35437	116.35437			0.00	0	7,52
I2046	On	05/05/2022	Bond Future			116.75411	116.75411	115.92261	115.92261			0.00	0	14,02
I2046	On	04/08/2022	Bond Future			118.28768	118.28768	117.48092	117.48092			0.00	0	2,98
I2046	On	03/11/2022	Bond Future			118.04629	118.04629	117.08903	117.08903			0.00	0	
I2046	On	02/02/2023	Bond Future			119.74946	119.74946	117.09000	117.09000			0.00	0	
Total I2046 Future												0.00	0	24,48
Total For I2046												0.00	0	24,48
I2050	On	03/02/2022	Bond Future			118.68595	118.68595	117.55638	117.55638			2,967,148.75	25	5,02
I2050	On	05/05/2022	Bond Future			120.19675	120.19675	119.03476	119.03476			3,004,918.75	25	8,52
I2050	On	04/08/2022	Bond Future			119.75415	119.75415	118.61331	118.61331			0.00	0	1,18
I2050	On	03/11/2022	Bond Future			121.46357	121.46357	120.16440	120.16440			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2050	On	02/02/2023	Bond Future			121.14778	121.14778	120.16000	120.16000			0.00	0	
Total I2050 Future												5,972,067.50	50	14,82
Total For I2050												5,972,067.50	50	14,82
R186	On	03/02/2022	Bond Future			7.64854	112.79978	7.74135	112.40334		5.22	7,331,985.70	65	12,54
R186	On	05/05/2022	Bond Future			7.82769	114.20754	7.93126	113.78888		5.16	7,423,490.10	65	73,94
R186	On	04/08/2022	Bond Future			8.02056	110.39303	8.12267	110.00351		5.20	0.00	0	
R186	On	03/11/2022	Bond Future			8.18729	111.94510	8.33436	111.41630		5.05	0.00	0	
R186	On	02/02/2023	Bond Future			8.37982	108.24714	8.33000	8.33000			0.00	0	
Total R186 Future												14,755,475.80	130	86,45
R186	On	03/02/2022	Bond Future	7.28	Call			0.01000	0.00001	0,010	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,988.25000	1.98825	1,591,810	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			0.01000	0.00001	0,010	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,944.69000	1.94469	1,548,250	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			0.02000	0.00002	0,020	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,901.15000	1.90115	1,504,710	5.06	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			100.00000	0.10000	73,250	5.84	0.00	0	41
R186	On	05/05/2022	Bond Future	8.31	Call			2,115.84000	2.11584	2,411,610	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			601.70000	0.60170	478,810	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,144.33000	2.14433	2,441,890	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			590.57000	0.59057	469,470	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,230.51000	2.23051	2,533,370	5.32	0.00	0	41
R186	On	05/05/2022	Bond Future	8.35	Put			557.99000	0.55799	442,190	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,080.40000	1.08040	1,285,740	5.12	0.00	0	41
R186	On	05/05/2022	Bond Future	7.88	Put			1,287.36000	1.28736	1,074,040	5.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,662.38000	1.66238	1,924,950	5.22	0.00	0	41
R186	On	05/05/2022	Bond Future	8.14	Put			824.62000	0.82462	668,530	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,087.71000	2.08771	2,381,650	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			613.21000	0.61321	488,490	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			47.47000	0.04747	66,410	4.85	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,028.16000	5.02816	4,628,440	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			264.40000	0.26440	342,460	4.85	0.00	0	41
R186	On	05/05/2022	Bond Future	7.28	Put			2,930.42000	2.93042	2,589,820	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			456.54000	0.45654	572,720	4.95	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			3,127.63000	3.12763	3,473,630	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			315.45000	0.31545	242,790	5.49	0.00	0	4,01
R186	On	05/05/2022	Bond Future	8.94	Call			4,144.17000	4.14417	4,520,340	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			168.83000	0.16883	126,340	5.68	0.00	0	41
R186	On	05/05/2022	Bond Future	9.18	Call			4,994.48000	4.99448	5,386,390	5.84	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,295.32000	2.29532	1,992,840	4.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Put		1,917.16000	1.91716	1,704,280	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		1,593.90000	1.59390	1,406,200	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		6,296.11000	6.29611	6,650,200	6.13	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		210.73000	0.21073	175,300	6.13	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call		181.72000	0.18172	225,870	4.53	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		4,721.84000	4.72184	4,376,470	4.53	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		1,295.80000	1.29580	1,472,440	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,642.27000	1.64227	1,845,540	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,576.34000	1.57634	1,390,090	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,662.57000	1.66257	1,867,300	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,558.61000	1.55861	1,373,820	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,621.79000	1.62179	1,823,610	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,402.62000	2.40262	2,711,390	5.18	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,633.12000	1.63312	1,413,090	5.18	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,359.37000	2.35937	2,665,280	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,660.95000	1.66095	1,438,060	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,380.76000	2.38076	2,688,110	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,646.79000	1.64679	1,425,340	5.17	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		0.00000	0.00000	168,890		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		0.00000	0.00000	0,000		0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		0.00000	0.00000	134,960		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		0.00000	0.00000	0,000		0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		0.00000	0.00000	202,830		0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		0.00000	0.00000	0,000		0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											14,755,475.80	130	111,21
R197	On	03/02/2022	Bond Future			321.70127	321.70127	321.49799	321.49799		0.00	0	98
R197	On	05/05/2022	Bond Future			325.79629	325.79629	325.54094	325.54094		0.00	0	79
R197	On	04/08/2022	Bond Future			321.67149	321.67149	321.51260	321.51260		0.00	0	
R197	On	03/11/2022	Bond Future			326.26392	326.26392	325.71657	325.71657		0.00	0	
R197	On	02/02/2023	Bond Future			322.37869	322.37869	325.72000	325.72000		0.00	0	
Total R197 Future											0.00	0	1,77
Total For R197											0.00	0	1,77
R202	On	03/02/2022	Bond Future			243.45716	243.45716	242.49149	242.49149		0.00	0	6,62
R202	On	05/05/2022	Bond Future			246.55614	246.55614	245.54074	245.54074		0.00	0	6,38
R202	On	04/08/2022	Bond Future			245.33074	245.33074	244.37727	244.37727		0.00	0	9
R202	On	03/11/2022	Bond Future			248.83210	248.83210	247.57254	247.57254		0.00	0	
R202	On	02/02/2023	Bond Future			247.85766	247.85766	247.57000	247.57000		0.00	0	
Total R202 Future											0.00	0	13,10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R202												0.00	0	13,10
R2023	On	03/02/2022	Bond Future			5.35762	105.86488	5.36088	105.86151		1.07	0.00	0	12,36
R2023	On	05/05/2022	Bond Future			5.46815	103.26076	5.49242	103.24153		0.92	0.00	0	15,36
R2023	On	04/08/2022	Bond Future			5.64280	104.56711	5.61995	104.57963		0.64	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.46413	102.16209	5.82465	102.05105		0.41	0.00	0	
Total R2023 Future												0.00	0	30,11
R2023	On	03/02/2022	Bond Future	5.06	Call			0.12000	0.00012	0,010	1.20	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			311.33000	0.31133	307,850	1.20	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			0.16000	0.00016	0,020	1.20	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			301.01000	0.30101	297,500	1.20	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			0.22000	0.00022	0,030	1.20	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			290.70000	0.29070	287,140	1.20	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			38.72000	0.03872	35,580	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			674.58000	0.67458	690,730	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			37.89000	0.03789	34,810	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			681.61000	0.68161	697,810	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			37.08000	0.03708	34,050	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			667.56000	0.66756	683,650	1.09	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			337.13000	0.33713	328,300	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			112.95000	0.11295	116,640	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			341.05000	0.34105	332,170	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			111.41000	0.11141	115,050	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			344.98000	0.34498	336,060	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			109.89000	0.10989	113,490	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			93.74000	0.09374	59,380	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			226.33000	0.22633	302,420	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			95.64000	0.09564	60,690	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			228.60000	0.22860	304,970	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			94.85000	0.09485	60,180	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			230.56000	0.23056	307,240	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	30,11
R2030	On	03/02/2022	Bond Future			9.26880	93.12833	9.38652	92.50718		8.72	23,282,082.50	250	45,75
R2030	On	05/05/2022	Bond Future			9.45943	94.29062	9.58554	93.64747		8.57	140,870,186.28	1,494	71,35
R2030	On	04/08/2022	Bond Future			9.66384	91.50037	9.79044	90.87750		8.52	0.00	0	24,18
R2030	On	03/11/2022	Bond Future			9.84046	92.78734	9.99659	92.04467		8.23	0.00	0	
R2030	On	02/02/2023	Bond Future			10.03688	90.10116	10.00000	10.00000			0.00	0	
Total R2030 Future												164,152,268.78	1,744	141,34
R2030	On	03/02/2022	Bond Future	8.85	Put			2,874.67000	2.87467	2,253,520	8.14	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.80	Call			2,141.48000	2.14148	2,761,260	10.07	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put			1.37000	0.00137	0,000	10.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,648.33000	2.64833	3,269,270	10.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			0.21000	0.00021	0,000	10.27	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,295.51000	7.29551	7,916,660	12.02	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			0.00000	0.00000	0,000	12.02	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			500.91000	0.50091	971,630	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			168.15000	0.16815	17,720	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,142.35000	1.14235	1,734,900	9.56	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			29.39000	0.02939	0,790	9.56	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,040.00000	2.04000	2,659,220	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1.94000	0.00194	0,010	10.03	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			339.59000	0.33959	733,570	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			268.80000	0.26880	41,630	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			432.42000	0.43242	874,490	9.12	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			204.33000	0.20433	25,250	9.12	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			466.02000	0.46602	922,790	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			185.58000	0.18558	21,200	9.15	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			4.28000	0.00428	15,790	8.46	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put			1,525.45000	1.52545	915,810	8.46	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call			29.40000	0.02940	98,460	8.63	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.20	Put			1,016.05000	1.01605	463,960	8.63	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			213.25000	0.21325	517,300	8.94	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			0.00000	0.00000	0,000	8.01	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			5,430.68000	5.43068	4,809,530	8.01	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			0.00000	0.00000	0,000	8.10	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put			3,148.35000	3.14835	2,527,200	8.10	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			0.00000	0.00000	0,000	8.14	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put			405.38000	0.40538	88,280	8.94	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call			3,628.75000	3.62875	4,127,280	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			624.34000	0.62434	479,720	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,667.00000	3.66700	4,167,530	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			613.96000	0.61396	471,340	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,084.91000	1.08491	1,347,910	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Call			1,674.65000	1.67465	2,017,740	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,601.27000	1.60127	1,301,210	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			1,810.72000	1.81072	2,169,420	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,484.18000	1.48418	1,199,730	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			307.19000	0.30719	415,260	8.08	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			925.07000	0.92507	725,900	8.97	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	8.89	Call			382.68000	0.38268	510,050	8.14	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,002.54000	4.00254	3,486,760	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			720.60000	0.72060	920,820	8.33	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,966.37000	2.96637	2,523,440	8.33	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			8.69000	0.00869	13,790	8.12	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Put			2,290.81000	2.29081	1,910,660	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put			10,079.19000	10.07919	9,441,140	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			37.31000	0.03731	56,210	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			7,766.48000	7.76648	7,142,230	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			105.30000	0.10530	151,850	7.86	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			5,999.25000	5.99925	5,402,650	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			4,354.98000	4.35498	3,819,900	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,705.37000	3.70537	4,207,880	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			603.73000	0.60373	463,090	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			7,159.16000	7.15916	7,763,160	10.29	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			140.24000	0.14024	101,090	10.29	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			2,751.89000	2.75189	3,195,870	8.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			4,488.60000	4.48860	4,029,980	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,619.91000	1.61991	1,891,040	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			2,857.34000	2.85734	2,505,600	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,641.40000	1.64140	1,914,780	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,829.01000	2.82901	2,479,520	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			186.40000	0.18640	240,350	8.00	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,662.80000	1.66280	1,938,420	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,800.62000	2.80062	2,453,370	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,075.64000	6.07564	6,592,660	9.71	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			615.17000	0.61517	509,320	9.71	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			767.42000	0.76742	931,670	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			7,876.08000	7.87608	7,307,160	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,443.97000	2.44397	2,112,580	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,863.19000	2.86319	3,276,540	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,422.55000	2.42255	2,093,230	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,889.24000	2.88924	3,304,660	8.29	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,401.59000	2.40159	2,074,340	8.29	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,837.57000	2.83757	3,248,850	8.28	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			0.00000	0.00000	0,000		0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			0.00000	0.00000	216,630		0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			0.00000	0.00000	0,000		0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			0.00000	0.00000	170,370		0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	10.01	Put			0.00000	0.00000	124,130		0.00	0	
Total R2030 Option												0.00	0	42,32
Total For R2030												164,152,268.78	1,744	183,66
R2032	On	03/02/2022	Bond Future			9.70349	93.70094	9.82109	93.00294		9.76	5,340,953.58	57	41,03
R2032	On	05/05/2022	Bond Future			9.88355	90.72222	10.00859	90.00155		9.92	5,171,166.54	57	133,31
R2032	On	04/08/2022	Bond Future			10.07005	91.89171	10.19548	91.18983		9.44	0.00	0	
R2032	On	03/11/2022	Bond Future			10.24110	89.03345	10.39204	88.21303		9.51	0.00	0	
R2032	On	02/02/2023	Bond Future			10.42526	90.29912	10.39000	10.39000			0.00	0	
Total R2032 Future												10,512,120.12	114	174,41
R2032	On	03/02/2022	Bond Future	8.91	Call			0.00000	0.00000	0,000	8.73	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			5,600.95000	5.60095	4,902,950	8.73	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			0.00000	0.00000	0,000	8.74	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call			6,348.52000	6.34852	7,046,520	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			0.00000	0.00000	0,000	12.35	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			7,304.53000	7.30453	8,002,530	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,721.74000	4.72174	5,419,740	11.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			0.00000	0.00000	0,000	11.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,776.65000	4.77665	5,474,650	11.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			1,507.65000	1.50765	834,200	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			6,080.32000	6.08032	6,778,320	12.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			0.00000	0.00000	0,000	12.28	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,557.57000	3.55757	4,255,550	11.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			0.02000	0.00002	0,000	11.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,613.49000	3.61349	4,311,470	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			0.00000	0.00000	0,000	12.59	0.00	0	21
R2032	On	03/02/2022	Bond Future	10.53	Call			4,059.09000	4.05909	4,757,090	11.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			0.00000	0.00000	0,000	11.74	0.00	0	21
R2032	On	03/02/2022	Bond Future	10.35	Call			3,052.24000	3.05224	3,750,070	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			0.17000	0.00017	0,000	11.46	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,445.60000	3.44560	4,143,560	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			0.00000	0.00000	0,000	11.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,501.61000	3.50161	4,199,580	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			0.03000	0.00003	0,000	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			623.50000	0.62350	1,176,770	10.21	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			159.16000	0.15916	14,430	10.21	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,310.29000	1.31029	1,979,070	10.63	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			0.02000	0.00002	0,000	11.61	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			1,864.22000	1.86422	2,555,160	10.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			7.12000	0.00712	0,060	10.95	0.00	0	9

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.62	Call			23.23000	0.02323	83,480	9.40	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			1,221.16000	1.22116	583,410	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			54.18000	0.05418	176,070	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			0.04000	0.00004	0,000	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			302.66000	0.30266	698,900	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			368.18000	0.36818	66,420	9.94	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.14	Put			4,144.35000	4.14435	3,446,350	8.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			8.57000	0.00857	33,120	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			952.28000	0.95228	376,170	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			29.96000	0.02996	0,740	10.63	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Call			10.60000	0.01060	40,480	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			1,449.34000	1.44934	781,220	9.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			338.74000	0.33874	252,000	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			766.74000	0.76674	989,210	9.42	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.29	Call			2,754.00000	2.75400	3,229,780	10.24	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.29	Put			1,160.03000	1.16003	915,140	10.24	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			369.76000	0.36976	276,100	11.34	0.00	0	95
R2032	On	05/05/2022	Bond Future	11.02	Call			5,899.76000	5.89976	6,532,320	11.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			344.89000	0.34489	256,780	11.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,946.18000	5.94618	6,580,110	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,649.19000	6.64919	7,301,480	11.61	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			258.50000	0.25850	190,120	11.61	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.98	Call			5,713.90000	5.71390	6,340,910	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,269.46000	3.26946	2,771,260	9.42	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,360.34000	2.36034	2,800,790	10.11	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.18	Put			1,384.87000	1.38487	1,104,650	10.11	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,992.75000	5.99275	6,628,010	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			332.79000	0.33279	247,380	11.42	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,247.70000	1.24770	1,492,640	8.97	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			3,947.95000	3.94795	3,491,010	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,446.40000	2.44640	2,817,290	9.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,421.24000	2.42124	2,090,250	9.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,475.73000	2.47573	2,849,160	9.41	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			502.60000	0.50260	412,020	11.08	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			9,162.12000	9.16212	9,796,250	11.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,394.95000	2.39495	2,066,500	9.41	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			279.88000	0.27988	361,820	8.44	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,465.58000	7.46558	6,845,640	8.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			365.13000	0.36513	297,380	11.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,505.23000	2.50523	2,881,190	9.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	10.22	Put		2,368.88000	2.36888	2,042,960	9.42	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		7,880.34000	7.88034	8,491,640	11.08	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Call		3,436.81000	3.43681	3,912,620	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,535.73000	2.53573	2,191,120	9.74	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		3,756.15000	3.75615	4,254,160	9.84	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,324.43000	2.32443	2,002,020	9.84	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call		718.88000	0.71888	893,110	8.74	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		6,831.85000	6.83185	6,185,660	8.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,322.39000	2.32239	2,702,530	9.45	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,587.84000	3.58784	3,147,560	9.45	0.00	0	18
R2032	On	02/02/2023	Bond Future	10.38	Put		0.00000	0.00000	240,820		0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		0.00000	0.00000	0,000		0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		0.00000	0.00000	187,540		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		0.00000	0.00000	0,000		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		0.00000	0.00000	134,300		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		0.00000	0.00000	0,000		0.00	0	
Total R2032 Option											0.00	0	12,78
Total For R2032											10,512,120.12	114	187,15
R2035	On	03/02/2022	Bond Future			10.16821	94.70215	10.30574	93.79190	10.97	0.00	0	12,40
R2035	On	05/05/2022	Bond Future			10.34471	91.38259	10.48989	90.44704	11.21	0.00	0	70,72
R2035	On	04/08/2022	Bond Future			10.53225	92.52064	10.67901	91.60080	10.66	0.00	0	48,45
R2035	On	03/11/2022	Bond Future			10.69631	89.35871	10.86670	88.31791	10.80	0.00	0	
R2035	On	02/02/2023	Bond Future			10.87196	90.66716	10.87000	10.87000		0.00	0	
Total R2035 Future											0.00	0	131,64
R2035	On	03/02/2022	Bond Future	9.70	Call		0.00000	0.00000	0,000	9.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		4,109.35000	4.10935	3,199,100	9.85	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		0.36000	0.00036	2,260	10.09	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		6,088.67000	6.08867	6,998,920	13.75	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		5,731.16000	5.73116	6,641,410	13.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		1,391.87000	1.39187	577,270	10.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call		8,701.01000	8.70101	9,611,260	14.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		0.00000	0.00000	0,000	14.48	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call		9,545.41000	9.54541	10,455,660	14.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		0.00000	0.00000	0,000	14.72	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call		4,584.35000	4.58435	5,494,600	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		0.00000	0.00000	0,000	13.75	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call		6,384.92000	6.38492	7,295,170	13.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		0.00000	0.00000	0,000	13.83	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call		6,738.41000	6.73841	7,648,660	13.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.39	Put			0.00000	0.00000	0,000	13.93	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.35	Call			545.51000	0.54551	1,222,280	11.31	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			0.00000	0.00000	0,000	13.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,790.90000	5.79090	6,701,150	13.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			0.00000	0.00000	0,000	13.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,850.57000	5.85057	6,760,820	13.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			0.00000	0.00000	0,000	13.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			194.69000	0.19469	600,980	10.94	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			0.00000	0.00000	0,000	13.28	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			4,706.13000	4.70613	5,616,380	13.32	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.05	Put			0.00000	0.00000	0,000	13.32	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Call			5,069.95000	5.06995	5,980,200	13.43	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			0.00000	0.00000	0,000	13.43	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			280.16000	0.28016	26,100	11.28	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			255.35000	0.25535	21,870	11.31	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,978.95000	1.97895	2,878,270	12.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			11.00000	0.01100	0,070	12.23	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,228.14000	2.22814	3,132,340	12.38	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			6.07000	0.00607	0,020	12.38	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.92	Put			2,586.94000	2.58694	1,678,590	10.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			25.29000	0.02529	120,940	10.51	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put			628.16000	0.62816	124,200	10.94	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			242.39000	0.24239	702,700	11.00	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			543.68000	0.54368	93,740	11.00	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			504.88000	0.50488	1,161,070	11.28	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			323.07000	0.32307	229,320	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,891.39000	2.89139	3,492,980	11.47	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,303.40000	3.30340	3,943,900	11.63	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			1,436.80000	1.43680	1,102,840	11.47	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,227.28000	1.22728	932,230	11.63	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			7,212.76000	7.21276	8,053,110	13.08	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			328.74000	0.32874	233,540	13.08	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,264.02000	7.26402	8,105,820	13.10	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,315.39000	7.31539	8,158,620	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			317.57000	0.31757	225,250	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			12,406.05000	12.40605	13,324,030	14.43	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			51.44000	0.05144	33,870	14.43	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			2,957.88000	2.95788	3,468,280	10.65	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,579.61000	2.57961	2,170,170	10.65	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			708.01000	0.70801	913,780	9.57	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.64	Call		2,630.21000	2.63021	3,107,920	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,873.38000	2.87338	2,431,250	10.56	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call		374.44000	0.37444	500,890	9.46	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		2,636.20000	2.63620	2,220,300	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,924.32000	2.92432	3,431,490	10.64	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,607.91000	2.60791	2,195,240	10.64	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		538.00000	0.53800	428,320	12.68	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,890.68000	2.89068	3,394,620	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		7,956.34000	7.95634	7,162,950	9.46	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		6,156.09000	6.15609	5,442,020	9.57	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Call		2,292.35000	2.29235	2,733,190	10.46	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Put		3,226.39000	3.22639	2,747,390	10.46	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,413.84000	4.41384	5,039,440	11.06	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,670.88000	1.67088	1,376,640	11.06	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		9,207.78000	9.20778	10,017,940	12.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,300.55000	4.30055	4,940,980	11.17	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,608.49000	2.60849	2,208,120	11.17	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,228.00000	4.22800	4,863,030	11.15	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,653.85000	2.65385	2,248,080	11.15	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,264.36000	4.26436	4,902,100	11.16	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,631.23000	2.63123	2,228,170	11.16	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		0.00000	0.00000	11,770		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call		0.00000	0.00000	48,220		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put		0.00000	0.00000	0,000		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Call		0.00000	0.00000	0,000		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		0.00000	0.00000	71,820		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		0.00000	0.00000	0,000		0.00	0	
Total R2035 Option											0.00	0	15,46
Total For R2035											0.00	0	147,12
R2037	On	03/02/2022	Bond Future			10.34785	86.26644	10.50029	85.24675	12.16	0.00	0	58,52
R2037	On	05/05/2022	Bond Future			10.51930	87.34306	10.67965	86.29750	11.87	0.00	0	83,92
R2037	On	04/08/2022	Bond Future			10.70003	84.21289	10.86268	83.18019	11.89	0.00	0	49,42
R2037	On	03/11/2022	Bond Future			10.85665	85.39789	11.04205	84.24859	11.47	0.00	0	
R2037	On	02/02/2023	Bond Future			11.02652	82.35665	11.04000	11.04000		0.00	0	
Total R2037 Future											0.00	0	191,86
R2037	On	03/02/2022	Bond Future	11.47	Put		0.00000	0.00000	0,000	15.22	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,966.73000	5.96673	6,986,420	15.18	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		0.00000	0.00000	0,000	15.18	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,026.19000	6.02619	7,045,880	15.20	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/02/2022	Bond Future	11.46	Put		0.00000	0.00000	0,000	15.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,085.58000	6.08558	7,105,270	15.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,380.00000	7.38000	8,318,120	14.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		351.94000	0.35194	244,500	14.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,278.28000	7.27828	8,213,180	14.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		363.80000	0.36380	253,140	14.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,329.08000	7.32908	8,265,610	14.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		357.78000	0.35778	248,750	14.22	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,970.76000	4.97076	5,703,070	12.82	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,570.98000	1.57098	1,270,590	12.82	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		896.95000	0.89695	1,165,910	11.07	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,906.88000	5.90688	5,143,140	11.07	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,926.09000	2.92609	3,491,880	12.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,696.26000	2.69626	2,236,500	12.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,101.50000	4.10150	4,774,200	12.46	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.89	Put		2,754.47000	2.75447	2,287,560	12.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,959.67000	2.95967	3,529,040	12.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,725.36000	2.72536	2,262,030	12.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		1,958.10000	1.95810	1,598,100	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,347.90000	7.34790	8,194,330	13.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		903.84000	0.90384	717,570	13.77	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.91	Call		2,993.19000	2.99319	3,566,130	12.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,310.80000	4.31080	5,021,210	11.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,631.13000	2.63113	2,192,240	11.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,237.84000	4.23784	4,942,250	11.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,677.32000	2.67732	2,232,430	11.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,274.26000	4.27426	4,981,670	11.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,654.13000	2.65413	2,212,240	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		0.00000	0.00000	0,000		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		0.00000	0.00000	143,260		0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		0.00000	0.00000	0,000		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		0.00000	0.00000	21,250		0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		0.00000	0.00000	0,000		0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		0.00000	0.00000	82,290		0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	194,11
R2040	On	03/02/2022	Bond Future			10.44758	88.55921	10.59493	87.49314	12.75	279,758,544.39	3,159	20,71
R2040	On	05/05/2022	Bond Future			10.61302	89.66448	10.76793	88.57163	12.44	300,196,679.04	3,348	60,91
R2040	On	04/08/2022	Bond Future			10.78710	86.31390	10.94425	85.23403	12.47	0.00	0	39,52

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022			10.93773	87.52857	11.11649	86.32874		12.03	0.00	0	
R2040	On	02/02/2023			11.10072	84.26737	11.11000	11.11000			0.00	0	
Total R2040 Future											579,955,223.43	6,507	121,28
R2040	On	03/02/2022	10.60	Call			434.70000	0.43470	1,142,590	13.16	0.00	0	2,00
R2040	On	03/02/2022	11.59	Put			0.00000	0.00000	0,000	16.36	0.00	0	
R2040	On	03/02/2022	10.60	Put			398.38000	0.39838	40,200	13.16	0.00	0	
R2040	On	03/02/2022	11.57	Call			6,571.73000	6.57173	7,637,800	16.32	0.00	0	
R2040	On	03/02/2022	11.57	Put			0.00000	0.00000	0,000	16.32	0.00	0	
R2040	On	03/02/2022	11.58	Call			6,635.02000	6.63502	7,701,090	16.34	0.00	0	
R2040	On	03/02/2022	11.58	Put			0.00000	0.00000	0,000	16.34	0.00	0	
R2040	On	03/02/2022	11.59	Call			6,698.23000	6.69823	7,764,300	16.36	0.00	0	
R2040	On	05/05/2022	9.82	Put			7,228.73000	7.22873	6,246,200	10.84	0.00	0	
R2040	On	05/05/2022	10.57	Call			1,575.39000	1.57539	2,056,570	12.20	0.00	0	1,20
R2040	On	05/05/2022	11.91	Call			7,799.78000	7.79978	8,781,280	14.63	0.00	0	
R2040	On	05/05/2022	10.57	Put			2,975.56000	2.97556	2,363,890	12.20	0.00	0	
R2040	On	05/05/2022	11.91	Put			366.99000	0.36699	255,640	14.63	0.00	0	
R2040	On	05/05/2022	11.92	Call			7,854.24000	7.85424	8,837,390	14.65	0.00	0	
R2040	On	05/05/2022	11.92	Put			360.92000	0.36092	251,220	14.65	0.00	0	
R2040	On	05/05/2022	9.82	Call			189.64000	0.18964	299,960	10.84	0.00	0	1,20
R2040	On	05/05/2022	13.04	Call			13,872.91000	13.87291	14,948,880	16.13	0.00	0	
R2040	On	05/05/2022	13.04	Put			46.31000	0.04631	29,430	16.13	0.00	0	1,20
R2040	On	05/05/2022	11.90	Call			7,745.34000	7.74534	8,725,170	14.61	0.00	0	
R2040	On	05/05/2022	11.90	Put			373.16000	0.37316	260,140	14.61	0.00	0	
R2040	On	04/08/2022	9.70	Call			321.75000	0.32175	446,650	11.05	0.00	0	40
R2040	On	04/08/2022	9.70	Put			9,489.31000	9.48931	8,534,340	11.05	0.00	0	
R2040	On	04/08/2022	10.70	Call			2,264.46000	2.26446	2,750,500	12.41	0.00	0	40
R2040	On	04/08/2022	11.03	Put			2,804.56000	2.80456	2,337,620	12.80	0.00	0	
R2040	On	04/08/2022	11.04	Call			3,423.30000	3.42330	4,039,870	12.81	0.00	0	
R2040	On	04/08/2022	10.70	Put			3,952.08000	3.95208	3,358,250	12.41	0.00	0	
R2040	On	04/08/2022	11.04	Put			2,775.67000	2.77567	2,312,370	12.81	0.00	0	
R2040	On	04/08/2022	11.05	Call			3,461.62000	3.46162	4,081,830	12.83	0.00	0	
R2040	On	04/08/2022	11.05	Put			2,746.80000	2.74680	2,287,140	12.83	0.00	0	
R2040	On	04/08/2022	12.24	Call			8,953.44000	8.95344	9,869,790	15.01	0.00	0	
R2040	On	04/08/2022	12.24	Put			807.53000	0.80753	644,010	15.01	0.00	0	40
R2040	On	04/08/2022	11.03	Call			3,384.91000	3.38491	3,997,840	12.80	0.00	0	
R2040	On	03/11/2022	11.39	Call			4,646.12000	4.64612	5,386,160	12.44	0.00	0	
R2040	On	03/11/2022	11.39	Put			2,860.78000	2.86078	2,400,990	12.44	0.00	0	
R2040	On	03/11/2022	11.40	Call			4,685.59000	4.68559	5,428,740	12.45	0.00	0	
R2040	On	03/11/2022	11.40	Put			2,836.11000	2.83611	2,379,430	12.45	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.41	Call		4,725.19000	4.72519	5,471,440	12.47	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,811.64000	2.81164	2,358,060	12.47	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		0.00000	0.00000	0,000		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		0.00000	0.00000	0,000		0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		0.00000	0.00000	4,770		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		0.00000	0.00000	61,440		0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		0.00000	0.00000	0,000		0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		0.00000	0.00000	127,560		0.00	0	
Total R2040 Option											0.00	0	6,9€
Total For R2040											579,955,223.43	6,507	128,2€
R2044	On	03/02/2022	Bond Future			10.51222	85.18901	10.65446	84.13962	13.42	0.00	0	22,5€
R2044	On	05/05/2022	Bond Future			10.66983	86.25217	10.81927	85.17680	13.09	116,267,925.16	1,348	54,8€
R2044	On	04/08/2022	Bond Future			10.83534	82.98282	10.98699	81.91952	13.13	0.00	0	21,6€
R2044	On	03/11/2022	Bond Future			10.97833	84.15067	11.15041	82.97168	12.67	0.00	0	
R2044	On	02/02/2023	Bond Future			11.13270	80.96660	11.15000	11.15000		0.00	0	
Total R2044 Future											116,267,925.16	1,348	99,1€
R2044	On	03/02/2022	Bond Future	11.59	Call		6,395.38000	6.39538	7,444,770	17.45	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		0.00000	0.00000	0,000	17.45	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,459.28000	6.45928	7,508,670	17.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		0.00000	0.00000	0,000	17.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,523.09000	6.52309	7,572,480	17.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		0.00000	0.00000	0,000	17.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,613.89000	7.61389	8,568,750	15.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		415.02000	0.41502	294,510	15.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,668.32000	7.66832	8,624,900	15.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		408.37000	0.40837	289,580	15.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,722.68000	7.72268	8,680,980	15.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		401.74000	0.40174	284,670	15.48	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,693.87000	2.69387	2,245,280	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,395.24000	3.39524	4,002,600	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,754.25000	2.75425	2,298,310	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,433.33000	3.43333	4,044,370	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,723.92000	2.72392	2,271,660	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,471.60000	3.47160	4,086,310	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,626.51000	4.62651	5,346,710	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,965.85000	2.96585	2,507,060	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,666.04000	4.66604	5,389,330	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,940.03000	2.94003	2,484,330	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,586.83000	4.58683	5,303,930	13.11	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/11/2022	Bond Future	11.39	Put			2,991.61000	2.99161	2,529,720	13.11	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call			0.00000	0.00000	117,000		0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call			0.00000	0.00000	184,510		0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			0.00000	0.00000	49,400		0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												116,267,925.16	1,348	99,16
R2048	On	03/02/2022	Bond Future			10.43193	88.89728	10.59917	87.61718		13.20	700,510,566.40	7,880	122,90
R2048	On	05/05/2022	Bond Future			10.58061	85.56923	10.75592	84.26032		13.54	674,285,532.40	7,880	167,48
R2048	On	04/08/2022	Bond Future			10.73720	86.63428	10.91584	85.33447		12.91	0.00	0	6,0
R2048	On	03/11/2022	Bond Future			10.87330	83.45210	11.07288	82.03337		13.11	0.00	0	
R2048	On	02/02/2023	Bond Future			11.01754	84.67480	11.07000	11.07000			0.00	0	
Total R2048 Future												1,374,796,098.80	15,760	296,40
R2048	On	03/02/2022	Bond Future	11.49	Call			6,286.63000	6.28663	7,566,730	17.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call			2,938.63000	2.93863	4,215,540	15.58	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	10.20	Put			3,112.42000	3.11242	1,835,550	12.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,154.68000	6.15468	7,434,780	17.04	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			0.00000	0.00000	0,000	17.04	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			6,220.71000	6.22071	7,500,810	17.07	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			0.00000	0.00000	0,000	17.07	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			146.17000	0.14617	669,670	13.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			0.00000	0.00000	0,000	17.10	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call			920.66000	0.92066	2,040,010	14.08	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put			164.94000	0.16494	4,190	14.08	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call			2,233.90000	2.23390	3,500,230	15.07	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put			13.81000	0.01381	0,040	15.07	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put			901.19000	0.90119	144,590	13.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Put			3.19000	0.00319	0,000	15.58	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call			3.67000	0.00367	41,830	12.50	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put			2,317.67000	2.31767	1,075,730	12.50	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call			31.24000	0.03124	228,050	12.85	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			1,559.60000	1.55960	476,310	12.85	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			0.00000	0.00000	0,000	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			6,435.57000	6.43557	5,155,470	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			0.00000	0.00000	0,000	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			4,747.23000	4.74723	3,467,130	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			0.23000	0.00023	3,460	12.26	0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	05/05/2022	Bond Future	11.81	Call		7.60633000	7.60633	8,769,540	15.80	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		435.27000	0.43527	289,570	15.80	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,495.20000	7.49520	8,654,050	15.76	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		449.88000	0.44988	299,820	15.76	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,550.74000	7.55074	8,711,790	15.78	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		442.51000	0.44251	294,650	15.78	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,927.63000	2.92763	2,369,080	13.19	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,495.63000	3.49563	4,241,380	13.20	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,895.50000	2.89550	2,341,440	13.20	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,418.04000	3.41804	4,154,790	13.18	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,959.83000	2.95983	2,396,770	13.18	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,456.85000	3.45685	4,198,110	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,659.53000	4.65953	5,531,420	13.45	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,028.77000	3.02877	2,481,930	13.45	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,700.29000	4.70029	5,575,950	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,002.03000	3.00203	2,458,960	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,618.90000	4.61890	5,486,990	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,055.74000	3.05574	2,505,100	13.44	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		0.00000	0.00000	438,370		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		0.00000	0.00000	0,000		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		0.00000	0.00000	298,450		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		0.00000	0.00000	0,000		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		0.00000	0.00000	368,470		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		0.00000	0.00000	0,000		0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											1,374,796,098.80	15,760	301,00
R209	On	03/02/2022	Bond Future			10.14235	73.33001	10.29465	72.44649	12.27	0.00	0	5,46
R209	On	05/05/2022	Bond Future			10.29832	71.10267	10.45804	70.19718	12.52	2,204,182.77	31	18,37
R209	On	04/08/2022	Bond Future			10.45802	72.01924	10.61958	71.12396	11.95	0.00	0	1,58
R209	On	03/11/2022	Bond Future			10.60383	69.88761	10.78694	68.89505	12.06	0.00	0	
R209	On	02/02/2023	Bond Future			10.75844	70.88103	10.79000	10.79000		0.00	0	
Total R209 Future											2,204,182.77	31	25,32
R209	On	03/02/2022	Bond Future	11.04	Put		0.00000	0.00000	0,000	14.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		4,002.05000	4.00205	4,885,570	14.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		0.00000	0.00000	0,000	14.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		4,054.93000	4.05493	4,938,450	14.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		0.00000	0.00000	0,000	14.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		4,107.76000	4.10776	4,991,280	14.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		351.95000	0.35195	242,910	14.29	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 Intere
R209	On	05/05/2022	Bond Future	9.75	Call		339.73000	0.33973	509,120	11.24	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		4,482.33000	4.48233	3,746,230	11.24	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,218.68000	1.21868	1,613,420	12.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,579.49000	5.57949	6,374,310	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,401.36000	2.40136	1,890,610	12.19	0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,725.08000	2.72508	3,338,690	12.85	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,111.70000	1.11170	819,820	12.85	0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put		357.81000	0.35781	247,140	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,623.90000	5.62390	6,420,350	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,085.44000	8.08544	8,945,570	15.27	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		133.28000	0.13328	87,920	15.27	0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,535.20000	5.53520	6,328,360	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		363.84000	0.36384	251,510	14.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,517.23000	2.51723	2,094,830	12.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,298.57000	2.29857	2,765,030	12.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,571.59000	2.57159	2,142,770	12.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,326.36000	2.32636	2,796,030	12.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,544.19000	2.54419	2,118,580	12.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,354.52000	2.35452	2,827,400	12.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,606.01000	3.60601	4,212,800	12.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,319.00000	2.31900	1,933,230	12.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,542.84000	3.54284	4,144,280	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,360.44000	2.36044	1,969,320	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,574.37000	3.57437	4,178,490	12.32	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,339.64000	2.33964	1,951,200	12.32	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		0.00000	0.00000	0,000		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		0.00000	0.00000	222,160		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		0.00000	0.00000	0,000		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		0.00000	0.00000	115,370		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		0.00000	0.00000	0,000		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		0.00000	0.00000	168,800		0.00	0	
Total R209 Option											0.00	0	32,6
Total For R209											2,204,182.77	31	57,9
R210	On	03/02/2022	Bond Future			214.18122	214.18122	214.09084	214.09084		0.00	0	1,1
R210	On	05/05/2022	Bond Future			214.03486	214.03486	213.91056	213.91056		0.00	0	1,0
R210	On	04/08/2022	Bond Future			216.84627	216.84627	216.78601	216.78601		0.00	0	2
R210	On	03/11/2022	Bond Future			217.01565	217.01565	216.69768	216.69768		0.00	0	
R210	On	02/02/2023	Bond Future			220.14631	220.14631	216.70000	216.70000		0.00	0	
Total R210 Future											0.00	0	2,4

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R210												0.00	0	2,43
R213	On	03/02/2022			9.52336	88.01938	9.64093	87.38970		9.39		0.00	0	17,93
R213	On	05/05/2022			9.70322	85.56546	9.82836	84.91482		9.62		0.00	0	22,86
R213	On	04/08/2022			9.89590	86.63324	10.02149	86.00019		9.13		0.00	0	
R213	On	03/11/2022			10.06406	84.33272	10.21597	83.58930		9.20		0.00	0	
R213	On	02/02/2023			10.24614	85.56519	10.22000	10.22000				0.00	0	
Total R213 Future												0.00	0	40,75
R213	On	03/02/2022	8.63	Call			0.00000	0.00000	0,000	8.46		0.00	0	20
R213	On	03/02/2022	8.63	Put			5,617.01000	5.61701	4,987,330	8.46		0.00	0	
R213	On	03/02/2022	10.25	Put			0.02000	0.00002	0,000	10.82		0.00	0	10
R213	On	03/02/2022	10.60	Call			4,918.34000	4.91834	5,548,020	11.44		0.00	0	
R213	On	03/02/2022	10.60	Put			0.00000	0.00000	0,000	11.44		0.00	0	43
R213	On	03/02/2022	10.67	Call			5,262.60000	5.26260	5,892,280	11.57		0.00	0	
R213	On	03/02/2022	10.00	Put			2.19000	0.00219	0,010	10.06		0.00	0	43
R213	On	03/02/2022	10.15	Call			2,658.28000	2.65828	3,287,830	10.52		0.00	0	
R213	On	03/02/2022	10.15	Put			0.13000	0.00013	0,000	10.52		0.00	0	20
R213	On	03/02/2022	10.17	Call			2,760.45000	2.76045	3,390,040	10.58		0.00	0	
R213	On	03/02/2022	9.15	Put			2,669.83000	2.66983	2,040,160	8.51		0.00	0	
R213	On	03/02/2022	10.25	Call			3,167.56000	3.16756	3,797,220	10.82		0.00	0	
R213	On	03/02/2022	9.96	Put			4.40000	0.00440	0,020	9.95		0.00	0	
R213	On	03/02/2022	9.97	Call			1,734.50000	1.73450	2,360,490	9.98		0.00	0	
R213	On	03/02/2022	9.97	Put			3.71000	0.00371	0,020	9.98		0.00	0	
R213	On	03/02/2022	9.98	Call			1,785.78000	1.78578	2,412,350	10.01		0.00	0	
R213	On	03/02/2022	10.67	Put			0.00000	0.00000	0,000	11.57		0.00	0	22
R213	On	03/02/2022	10.00	Call			1,888.48000	1.88848	2,515,980	10.06		0.00	0	
R213	On	03/02/2022	9.22	Put			2,282.64000	2.28264	1,653,140	8.52		0.00	0	
R213	On	03/02/2022	9.58	Call			151.16000	0.15116	416,290	9.00		0.00	0	
R213	On	03/02/2022	9.58	Put			476.74000	0.47674	112,190	9.00		0.00	0	20
R213	On	03/02/2022	9.76	Call			713.41000	0.71341	1,265,560	9.42		0.00	0	
R213	On	03/02/2022	10.17	Put			0.09000	0.00009	0,000	10.58		0.00	0	22
R213	On	03/02/2022	9.96	Call			1,683.27000	1.68327	2,308,570	9.95		0.00	0	
R213	On	03/02/2022	8.80	Call			0.00000	0.00000	0,000	8.48		0.00	0	10
R213	On	03/02/2022	8.80	Put			4,639.66000	4.63966	4,009,980	8.48		0.00	0	
R213	On	03/02/2022	9.15	Call			0.01000	0.00001	0,020	8.51		0.00	0	22
R213	On	03/02/2022	9.76	Put			81.80000	0.08180	4,270	9.42		0.00	0	10
R213	On	03/02/2022	9.98	Put			3.12000	0.00312	0,010	10.01		0.00	0	
R213	On	03/02/2022	9.22	Call			0.07000	0.00007	0,250	8.52		0.00	0	43
R213	On	05/05/2022	10.63	Put			462.40000	0.46240	351,300	10.74		0.00	0	
R213	On	05/05/2022	10.64	Call			4,521.61000	4.52161	5,062,740	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	Opt Interr
R213	On	05/05/2022	Bond Future	10.64	Put		454.72000	0.45472	345,210	10.76	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,562.54000	4.56254	5,105,240	10.77	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		447.16000	0.44716	339,220	10.77	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,480.75000	4.48075	5,020,290	10.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,880.24000	1.88024	2,180,890	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,593.88000	2.59388	2,261,480	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,904.15000	1.90415	2,207,100	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,567.09000	2.56709	2,236,990	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,928.22000	1.92822	2,233,480	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,540.51000	2.54051	2,212,720	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call		3,067.90000	3.06790	3,495,550	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,322.76000	2.32276	2,006,990	9.28	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,261.08000	2.26108	1,951,490	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		677.24000	0.67724	837,920	8.46	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,184.56000	6.18456	5,601,820	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,095.97000	2.09597	2,439,320	9.03	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,254.44000	3.25444	2,854,370	9.03	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		3,095.08000	3.09508	3,524,800	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,301.86000	2.30186	1,988,160	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,122.66000	3.12266	3,554,430	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,281.40000	2.28140	1,969,750	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,150.35000	3.15035	3,584,180	9.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		0.00000	0.00000	0,000		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		0.00000	0.00000	77,090		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		0.00000	0.00000	0,000		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		0.00000	0.00000	172,750		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		0.00000	0.00000	0,000		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		0.00000	0.00000	124,900		0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											0.00	0	44,25
R214	On	03/02/2022	Bond Future			10.45705	70.46727	10.59924	69.61194	13.26	0.00	0	11,60
R214	On	05/05/2022	Bond Future			10.60843	68.04927	10.75746	67.17292	13.58	0.00	0	16,71
R214	On	04/08/2022	Bond Future			10.76773	68.89615	10.91866	68.02923	12.96	0.00	0	1,33
R214	On	03/11/2022	Bond Future			10.90647	66.59700	11.07707	65.63766	13.16	0.00	0	
R214	On	02/02/2023	Bond Future			11.05336	67.57272	11.08000	11.08000		0.00	0	
Total R214 Future											0.00	0	29,71
R214	On	03/02/2022	Bond Future	11.39	Call		4,461.71000	4.46171	5,317,040	16.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		0.00000	0.00000	0,000	16.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,515.09000	4.51509	5,370,420	16.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.40	Put		0.00000	0.00000	0,000	16.61	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,568.40000	4.56840	5,423,730	16.64	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		0.00000	0.00000	0,000	16.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		396.55000	0.39655	282,930	15.62	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,742.62000	5.74262	6,506,950	15.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		390.30000	0.39030	278,280	15.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,787.30000	5.78730	6,553,220	15.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		384.08000	0.38408	273,650	15.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,697.90000	5.69790	6,460,630	15.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,696.58000	2.69658	3,178,260	13.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,405.72000	2.40572	2,020,480	13.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,727.15000	2.72715	3,211,830	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,379.88000	2.37988	1,997,640	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,757.89000	2.75789	3,245,570	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,354.27000	2.35427	1,975,030	13.25	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,340.57000	2.34057	1,976,830	13.56	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,818.43000	3.81843	4,409,000	13.54	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,382.20000	2.38220	2,013,430	13.54	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,851.16000	3.85116	4,444,250	13.55	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,361.30000	2.36130	1,995,050	13.55	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,884.00000	3.88400	4,479,600	13.56	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		0.00000	0.00000	203,540		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		0.00000	0.00000	0,000		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		0.00000	0.00000	92,560		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		0.00000	0.00000	0,000		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		0.00000	0.00000	148,080		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		0.00000	0.00000	0,000		0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	29,71
Total for Bond											2,295,388,914.21	25,854	1,608,75
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			826.05100	826.05100	819.02600	819.02600				0.00	0	
GOVI On 05/05/2022 GOVI			836.34400	836.34400	829.10400	829.10400				0.00	0	
GOVI On 04/08/2022 GOVI			847.00700	847.00700	839.92400	839.92400				0.00	0	
GOVI On 03/11/2022 GOVI			858.99800	858.99800	850.82500	850.82500				0.00	0	
GOVI On 02/02/2023 GOVI			871.18400	871.18400	850.83000	850.83000				0.00	0	
Total GOVI Future										0.00	0	1,02
GOVI On 03/02/2022 GOVI	792.74	Call			262,860.00000	26.28600	333,110,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			262,760.00000	26.27600	333,010,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			262,660.00000	26.26600	332,910,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			408,740.00000	40.87400	481,140,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			408,640.00000	40.86400	481,040,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			408,540.00000	40.85400	480,940,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			206,440.00000	20.64400	277,270,000		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			206,640.00000	20.66400	277,470,000		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			206,540.00000	20.65400	277,370,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			303,950.00000	30.39500	385,680,000		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			304,150.00000	30.41500	385,880,000		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			304,050.00000	30.40500	385,780,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			0.00000	0.00000	203,440,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			0.00000	0.00000	203,640,000		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			0.00000	0.00000	203,540,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	1,02
Total for GOVI												0.00	0	1,02
AL37	On	03/02/2022	Index Future			819.15000	819.15000	816.29100	816.29100			0.00	0	
AL37	On	05/05/2022	Index Future			829.35600	829.35600	826.33500	826.33500			0.00	0	
AL37	On	04/08/2022	Index Future			839.93000	839.93000	837.11900	837.11900			0.00	0	
AL37	On	03/11/2022	Index Future			851.82100	851.82100	847.98300	847.98300			0.00	0	
AL37	On	02/02/2023	Index Future			863.90500	863.90500	847.98000	847.98000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			940.55400	940.55400	933.81100	933.81100			0.00	0	
AL7T	On	05/05/2022	Index Future			952.27300	952.27300	945.30000	945.30000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
AL7T	On	04/08/2022			964.41500	964.41500	957.63600	957.63600			0.00	0	
AL7T	On	03/11/2022			978.06800	978.06800	970.06500	970.06500			0.00	0	
AL7T	On	02/02/2023			991.94300	991.94300	970.07000	970.07000			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/02/2022			837.21300	837.21300	830.00300	830.00300			0.00	0	8
ALBI	On	05/05/2022			847.64500	847.64500	840.21600	840.21600			0.00	0	12
ALBI	On	04/08/2022			858.45200	858.45200	851.18100	851.18100			0.00	0	9
ALBI	On	03/11/2022			870.60500	870.60500	862.22800	862.22800			0.00	0	
ALBI	On	02/02/2023			882.95600	882.95600	862.23000	862.23000			0.00	0	
Total ALBI Future											0.00	0	30
Total For ALBI											0.00	0	30
IGOV	On	03/02/2022			307.80000	307.80000	306.59000	306.59000			0.00	0	
IGOV	On	05/05/2022			311.71200	311.71200	310.43900	310.43900			0.00	0	49
IGOV	On	04/08/2022			315.76200	315.76200	314.56500	314.56500			0.00	0	
IGOV	On	03/11/2022			320.30700	320.30700	318.72200	318.72200			0.00	0	
IGOV	On	02/02/2023			324.92400	324.92400	318.72000	318.72000			0.00	0	
Total IGOV Future											0.00	0	49
Total For IGOV											0.00	0	49
Total for Index											0.00	0	80
JIBAR F	On	16/02/2022			4.13500	95.86500	4.13500	95.86500			0.00	0	
JIBAR F	On	16/03/2022			4.18500	95.81500	4.18500	95.81500			0.00	0	
JIBAR F	On	20/04/2022			4.45000	95.55000	4.48000	95.52000			0.00	0	
JIBAR F	On	18/05/2022			4.50000	95.50000	4.53000	95.47000			0.00	0	
JIBAR F	On	15/06/2022			4.79500	95.20500	4.84500	95.15500			0.00	0	7
JIBAR F	On	20/07/2022			4.86000	95.14000	4.91000	95.09000			0.00	0	
JIBAR F	On	21/09/2022			5.21000	94.79000	5.26000	94.74000			0.00	0	
JIBAR F	On	21/12/2022			5.75000	94.25000	5.81000	94.19000			0.00	0	6
JIBAR F	On	15/03/2023			6.13000	93.87000	6.20000	93.80000			0.00	0	
JIBAR F	On	21/06/2023			6.30500	93.69500	6.39000	93.61000			0.00	0	
JIBAR F	On	20/09/2023			6.51500	93.48500	6.60500	93.39500			0.00	0	7
JIBAR F	On	20/12/2023			6.73000	93.27000	6.77500	93.22500			0.00	0	
Total Jibar Future											0.00	0	21
Total For JIBAR FUTURE											0.00	0	21
Total for Jibar											0.00	0	21
Total for Derivatives :										2,295,388,914.21	25,854	1,610,79	
ABCPI	On	07/12/2023			2.80000	315.65442	2.80000	315.57532			18,514,720,000,000.00	6,612,400,000	3,306,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABCPI3 SPOT										18,514,720,000,000.00	6,612,400,000	3,306,200,000
Total For ABCPI3										18,514,720,000,000.00	6,612,400,000	3,306,200,000
ABF001 On 13/09/2026 Spot Bond					0.00000	100.75082				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.88573				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.93644	9.65000	100.91031				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.90000	91.86907	10.90000	91.84229				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.05458				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.75104				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.28384				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.51698				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.61264				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.26689				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.61678				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.12581				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.79518				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.70351				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.45603				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.58933				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.52609				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.69909				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.24536				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	99.95533				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.56317				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.81233				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.21777				0.00	0	
Total ABFN37 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 ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.09204				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.89678				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.09215				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.98585				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.29653				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.23935				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.24691				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.25235				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.57603				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.89324				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.93681				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.67364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.43120				0.00	60,000,000	30,000,00
Total ABFN50 SPOT										0.00	60,000,000	30,000,00
Total For ABFN50										0.00	60,000,000	30,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.53904				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.32504				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.21244				0.00	400,000,000	200,000,00
Total ABJ01 SPOT										0.00	400,000,000	200,000,00
Total For ABJ01										0.00	400,000,000	200,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.96213				0.00	800,000,000	400,000,00
Total ABJ02 SPOT										0.00	800,000,000	400,000,00
Total For ABJ02										0.00	800,000,000	400,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.13880				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.99207				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.22500	7.22500	7.22500	148.38136				0.00	0	20,184,90
Total ABKI04 SPOT										0.00	0	20,184,90
Total For ABKI04										0.00	0	20,184,90
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.89387	100.00000	32.81455				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	154.01140				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.83000	3.83000	3.83000	204.98226				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN63 On 07/12/2033 Spot Bond			4.45100	4.45100	4.45100	231.12717				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.96000	6.96000	6.96000	104.13242				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.70500	7.70500	7.70500	112.44156				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.40000	103.32415	5.40000	103.30909				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.49000	105.43758	5.49000	105.42181				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.39500	112.12201	7.39500	112.09952				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.97000	114.60033	7.97000	114.57560				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.93000	109.56572	5.93000	109.54803				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.79000	107.37655	7.79000	107.35389				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.39801	100.00000	14.36580				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.12000	319.41182	2.12000	319.33765			6,266,720,000,000.00	2,956,000,000	1,478,000,000	
Total ABSI2 SPOT									6,266,720,000,000.00	2,956,000,000	1,478,000,000	
Total For ABSI2									6,266,720,000,000.00	2,956,000,000	1,478,000,000	
ABX01 On 10/07/2024 Spot Bond			10.58000	10.58000	10.58000	101.44263			2,116,000,000,000.00	200,000,000	100,000,000	
Total ABX01 SPOT									2,116,000,000,000.00	200,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABX01									2,116,000,000,000.00	200,000,000	100,000,000
ACL097 On 20/12/2025 Spot Bond					0.00000	100.78506			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.76063			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.52910			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.75847			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.75847			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.77929			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.77929			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	173.51089			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	176.69501			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.71934			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.62251			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.19064			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.43093				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.32289				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.52968				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.98417				0.00	0	100,000,0€
Total AGL03 SPOT										0.00	0	100,000,0€
Total For AGL03										0.00	0	100,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	104.22206				0.00	400,000,000	200,000,0€
Total AGT01 SPOT										0.00	400,000,000	200,000,0€
Total For AGT01										0.00	400,000,000	200,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	105.61367				0.00	200,000,000	100,000,0€
Total AGT02 SPOT										0.00	200,000,000	100,000,0€
Total For AGT02										0.00	200,000,000	100,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	104.18880				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.58896				0.00	200,000,000	100,000,0€
Total AGT04 SPOT										0.00	200,000,000	100,000,0€
Total For AGT04										0.00	200,000,000	100,000,0€
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.19615				0.00	60,000,000	30,000,0€
Total AH2A11 SPOT										0.00	60,000,000	30,000,0€
Total For AH2A11										0.00	60,000,000	30,000,0€
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.20468				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.00500	99.34326	8.00500	99.32172				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.21768				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.26094				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.31489				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.16573				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.10474				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.65000	109.11526	6.65000	109.09586				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	101.03490				0.00	60,000,000	30,000,000
Total AHF5A4 SPOT										0.00	60,000,000	30,000,000
Total For AHF5A4										0.00	60,000,000	30,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	101.16460				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.24439				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.08612				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A' On 21/08/2022 Spot Bond					0.00000	101.18892				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A' On 21/08/2024 Spot Bond					0.00000	101.56878				0.00	0	
Total AHF6A2 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 AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.16451				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.24428				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.80229				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.23992				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.08472				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.20440				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.17448				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.28417				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.24628				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.96158				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.86203				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.73000	107.64873	7.73000	107.62631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.15000	103.96924	8.15000	103.94629				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.71000	92.88367	11.71000	92.85448				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.86000	184.33012	5.86000	184.26876				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.06092				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.58543				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.11743				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.81657				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.84892				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.30518				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.92278				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN022 On 07/12/2033 Spot Bond			4.80100	245.83373	4.80100	245.75886				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN03: On 07/12/2033 Spot Bond			5.30100	213.52171	5.30100	213.45383				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.70000	195.41613	4.70000	195.35712				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.84293				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.56294				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.78000	113.99520	4.78000	113.96046				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.65693				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.66697				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.73412				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.53176				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.02442				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.84049				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.65927				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	101.22639				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	101.18851				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	101.16061				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.85508				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.57732				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.71200				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.08538				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.50000	4.50000	4.50000	107.33560				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.94500	4.94500	4.94500	101.09367				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.67377				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.77068				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	99.90262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.02960				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.89000	112.42190	4.89000	112.38728				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.72419				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.65687				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.70113				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.69360				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.69360				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	101.03639				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.83425				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.68010				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.70580				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 06/11/2023 Spot Bond					0.00000	100.17603				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.77744				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.77744				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.21158				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.68622				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	101.06476				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.73265				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.68132				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.80363				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.89626				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.01748				0.00	0	
Total ASN421 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 ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.60945				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.62921				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.84532				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.36395				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.21462				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.20624				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.20855				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.07612				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.68206				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.01010				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.01730				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.68721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	100.98542				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	114.08900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.56440				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN487 On 01/09/2025 Spot Bond					0.00000	100.68482				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	100.69642				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	100.69642				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.66691				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.40000	99.55709	9.40000	99.53196				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.58000	99.42830	8.58000	99.40535				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.13000	98.03943	9.13000	98.01539				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.13000	98.03943	9.13000	98.01539				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2022 Spot Bond			9.10000	100.13133	9.10000	100.10742				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.11892	11.05000	100.08917				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.11839	11.00000	100.08878				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.11314	10.50000	100.08484				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.11314	10.50000	100.08484				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.52101				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.01542				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.50305				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.11419	10.60000	100.08563				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.80719	10.47000	100.08460				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.11367	10.55000	100.08524				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	99.98409				0.00	0	
Total ASN560 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 ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.12329				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.95095				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.39331				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.65690				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.72885				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.40660				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	100.96331				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.87294				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	100.09965	9.22000	100.07473				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.32494				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.23160				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.09955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.11415				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.29349				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	98.54950				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	100.02552				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.67758				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	99.92216				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.71964				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.47089				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	99.83534				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.68017				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.33618				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 02/04/2026 Spot Bond					0.00000	100.00066				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.79146				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.87182				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.08932				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.98012				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.92798				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.34416				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.63093				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	99.89144				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.08859				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.32263				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.50334				0.00	0	
Total ASN669 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 ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.58530				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.83397				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.87060				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.34051				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.22244				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.61289				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.01481				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02280				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.38921				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.05568				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.74845				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.75456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.66912				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.89988				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.75705				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.42628				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.64014				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.08955				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.41924				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.47059				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.86429				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.22677				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.00892				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02092				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.21345				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.63757				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	101.01956				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	101.04110				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.71789				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.73012				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.74395				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.01780				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.94686				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.92371				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.95577				0.00	0	
Total ASN757 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 ASN757										0.00	0	
ASN757 On 31/05/2022 Spot Bond					0.00000	100.94440				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN758 On 01/03/2022 Spot Bond					0.00000	100.91476				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN759 On 01/03/2022 Spot Bond					0.00000	100.93230				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN760 On 10/03/2022 Spot Bond					0.00000	100.76352				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN761 On 17/03/2022 Spot Bond					0.00000	100.70790				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN764 On 22/03/2022 Spot Bond					0.00000	100.64529				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	100.91419				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.86099				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 22/03/2022 Spot Bond					0.00000	100.66096				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN771 On 29/03/2022 Spot Bond					0.00000	100.54572				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN775 On 05/04/2022 Spot Bond					0.00000	100.39662				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	100.37667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.33942				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.32824				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.29872				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			8.83384	8.83384	8.83384	107.73885				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.21132				0.00	0	2,000,000,00
Total ASN784 SPOT										0.00	0	2,000,000,00
Total For ASN784										0.00	0	2,000,000,00
ASN78(On 25/04/2022 Spot Bond					0.00000	100.14088				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.08972				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.09054				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond					0.00000	100.09054				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.38000	104.04819	4.38000	104.03577				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.38312	9.30000	103.35709				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	

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	101.75408				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.06059				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.12402				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.47262				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.73000	101.00370	6.73000	100.98533				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.39899				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.01052				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.48310				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.14832				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.75280				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.85000	8.85000	8.85000	103.56973				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.19000	11.19000	11.19000	107.39952			4,476,000,000,000.00	400,000,000	200,000,000	
Total BAYA72 SPOT									4,476,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BAYA72									4,476,000,000,000.00	400,000,000	200,000,000
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.68568			0.00	0	
Total BAYA73 SPOT									0.00	0	
Total For BAYA73									0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	99.39847			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.63137			0.00	0	
Total BAYA75 SPOT									0.00	0	
Total For BAYA75									0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.63170			0.00	0	
Total BAYA76 SPOT									0.00	0	
Total For BAYA76									0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.61319			0.00	0	
Total BAYA77 SPOT									0.00	0	
Total For BAYA77									0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.93834			0.00	0	
Total BAYA78 SPOT									0.00	0	
Total For BAYA78									0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.59152			0.00	0	
Total BAYA79 SPOT									0.00	0	
Total For BAYA79									0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.62415			0.00	0	
Total BAYA80 SPOT									0.00	0	
Total For BAYA80									0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.79894			0.00	0	
Total BAYA81 SPOT									0.00	0	
Total For BAYA81									0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.77526			0.00	0	
Total BAYA82 SPOT									0.00	0	
Total For BAYA82									0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.94981			0.00	0	
Total BAYA83 SPOT									0.00	0	
Total For BAYA83									0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.75197			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.79803				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.82877				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.99032				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.94863				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.65466				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.96619				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.72991				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.75252				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.72953				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.91287				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.27307				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.93612				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.91363				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.25216				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.95970				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.91320				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.13500	8.13500	8.13500	102.31773				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.92759				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.39772				0.00	0	20,000,00
Total BDX31 SPOT										0.00	0	20,000,00
Total For BDX31										0.00	0	20,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	100.93490				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.23810				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.91598				0.00	0	
Total BDX35 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 BDX35									0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.82699			0.00	0	
Total BDX36 SPOT									0.00	0	
Total For BDX36									0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.09077			0.00	0	
Total BDX37 SPOT									0.00	0	
Total For BDX37									0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.64000	107.31150	7.64000	107.28927		1,528,000,000,000.00	200,000,000	100,000,000	
Total BGL07 SPOT								1,528,000,000,000.00	200,000,000	100,000,000	
Total For BGL07								1,528,000,000,000.00	200,000,000	100,000,000	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.25674			0.00	0	
Total BGL08 SPOT									0.00	0	
Total For BGL08									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.24864			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.46988			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.87845			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.62470			0.00	0	
Total BGL18 SPOT									0.00	0	
Total For BGL18									0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.65808			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.58231			0.00	400,000,000	200,000,000
Total BGT01 SPOT									0.00	400,000,000	200,000,000
Total For BGT01									0.00	400,000,000	200,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.08022			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.54159			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.39000	107.43979	6.39000	107.42112				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.78147				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.39240				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.27928				0.00	0	400,000,00
Total BID14 SPOT										0.00	0	400,000,00
Total For BID14										0.00	0	400,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.13869				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02242				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.36276				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.23400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	95.62300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.28200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.05600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.92647				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.45394				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.50840				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.05612				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.83579				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.25015				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.36652				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.00009				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.53269				0.00	0	300,000,00
Total BPPF27 SPOT										0.00	0	300,000,00
Total For BPPF27										0.00	0	300,000,00
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.98145				0.00	0	1,000,000,00
Total BPPF31 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF31										0.00	0	1,000,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.12573				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.55603				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	98.78370				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.03859				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			7.71000	107.72046	7.71000	107.69807				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			7.88000	109.57701	7.88000	109.55375				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03: On 15/03/2025 Spot Bond			8.48000	111.54736	8.48000	111.52177				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04: On 17/07/2027 Spot Bond			9.90000	9.90000	9.90000	101.11464				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	100.00029				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43: On 08/02/2022 Spot Bond					0.00000	99.89393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.40349				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.50220				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.17640				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.18972				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.51463	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.46951				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.50000	109.85582	7.50000	109.83348				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	113.00438	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.91488				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	100.09382				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	105.04185				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	103.17202	10.98000	103.14156				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	117.68334	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.71197				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.28188				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.27094				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.67500	142.63728	5.67500	142.59037				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.11500	140.87390	6.11500	140.82593				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.85000	104.29876	6.85000	104.27933				0.00	0	
Total CLN464 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 CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.91482				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.65052				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.66286				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	101.43658				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 28/07/2022 Spot Bond			6.65000	101.36170	6.65000	101.34380				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.65784				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.83315				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.13360				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.05000	111.25010	7.05000	111.22881				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.70218				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	100.36002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.38174				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.88039				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.47062				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.97280				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.62339				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.65160				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.88641	9.96000	103.85852				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.63706	10.01000	102.60953				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.22133				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.92450	9.60000	100.89894				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.82187				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN522 On 27/02/2023 Spot Bond					0.00000	101.02915				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.74583	9.20000	103.72006				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.66898				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.37822				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.29581				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.37745				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.82187				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.77323				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.23087				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.36000	103.34075	9.36000	103.31464				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.37823				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.09984				0.00	0	
Total CLN537 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.28679				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	148.40000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.05427				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.18015				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.83000	108.91592	8.83000	108.89035				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.88000	106.74336	8.88000	106.71774				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.97000	106.06471	8.97000	106.03901				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.79273				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.31602				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	99.82526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.15968				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.32126				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	122.04000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.86759				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.20611	10.19000	102.20617				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.83000	106.51592	8.83000	106.49050				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.91880				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.07471				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.39250				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.96066				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	99.87515				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			9.06000	105.17072	9.06000	105.14498				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	99.81639				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	99.87450				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.79780				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.84647				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.21982				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.50249				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	99.88815				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.99217				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.90559				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.19613				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.96550				0.00	0	
Total CLN585 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.92564				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.88840				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.73825				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.70877				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.66109				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.48082				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.09500	144.95414	4.09500	117.49322				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.14030				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.54983				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.14030				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.77217				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.47303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.81044				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.70877				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.70877				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	101.02400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.95349				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.94169				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.20541				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.75082				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.24535				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.15397				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.45720	9.32000	102.43156				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.14828				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.57463				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.92037				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.11415				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.36784				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.51089				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.01600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.05201				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.15359				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.06662				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.09397				0.00	0	
Total CLN620 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.09371				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2022 Spot Bond					0.00000	100.14548				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	95.71500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.10228				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.63000	102.44157	6.63000	102.42311				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.39115				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.84513				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			11.92500	62.89550	11.92500	82.92073				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.12713				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.53000	104.26604	9.53000	104.23966				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.38492				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	101.13823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.46103				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.36311				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.16939				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.10461				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.37869				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.35717				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.50324				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.21221				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.11060				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.69526				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.28420				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	100.69648				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.53042				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.01855				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.37869				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.10860				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.37869				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.86481				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.42907				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.32093				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.20500				0.00	0	
Total CLN661 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 CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.17500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.01800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.31649				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.56979				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.65266				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.55834				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.21695				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.10300				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.52400				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.86886				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.67996	146.72271	4.67996	119.20162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.67996	146.72271	4.67996	119.20239				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.55513				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.63814				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.69572				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.31587				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.58211				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.84921				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.66472				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.68388				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.54681				0.00	0	20,000,00
Total CLN685 SPOT										0.00	0	20,000,00
Total For CLN685										0.00	0	20,000,00
CLN687 On 21/12/2026 Spot Bond					0.00000	100.81525				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.81503				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.71366				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.56949				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.71379				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.63045				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	88.07774				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	86.53973				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.90581				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.92474				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.14174				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	87.01154				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.72155				0.00	0	
Total CLN704 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 CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.65005				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.67964				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.79535				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.69677				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.69770				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.94327				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.71970				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	101.10306				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.70155				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.70155				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.70155				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.72653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.71742				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.71379				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.03931				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.88539				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.75662				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.64297				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.64297				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.64297				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.65493				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.65493				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.65493				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.28253				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.33288				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.97919				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73(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	
CLN73(On 11/09/2026 Spot Bond					0.00000	100.73160				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73(On 12/09/2022 Spot Bond					0.00000	101.45524				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73(On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.11166				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73(On 20/06/2023 Spot Bond					0.00000	100.79158				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73(On 20/12/2023 Spot Bond					0.00000	100.82820				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73(On 20/06/2026 Spot Bond					0.00000	110.09600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.74351				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.35793				0.00	0	
Total CLN741 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 CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.66683				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.84139				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.30075				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.27060				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.71374				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.02391				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.78827				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.43768				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.08805				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.77672				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	101.20068				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.16462				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.22085				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	101.33605				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.10764				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.43145				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.08805				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.72759				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.74024				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	101.11059				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.39913				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.99715				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.17486				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.02619				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.87500	6.87500	6.87500	115.95823				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.12490				0.00	0	
Total CLN776 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 CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.37290				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.01621				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.01661				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.85091				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.02428				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.01863				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.01952				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.61447				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.61795				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.61447				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.96173				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.82973				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total CLN790 SPOT								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total For CLN790								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
CLN790 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		520,000,000,000,000.00		55,200,000,000	56,500,000,000	
Total CLN791 SPOT								50,000,000,000,000.00		55,200,000,000	56,500,000,000	
Total For CLN791								50,000,000,000,000.00		55,200,000,000	56,500,000,000	
CLN81 On 18/04/2028 Spot Bond			8.13500	102.34015	8.13500	102.31773				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.95000	107.29954	7.95000	107.27656		6,360,000,000,000.00		800,000,000	400,000,000	
Total COJ05 SPOT								6,360,000,000,000.00		800,000,000	400,000,000	
Total For COJ05								6,360,000,000,000.00		800,000,000	400,000,000	
COJ08 On 22/06/2026 Spot Bond			10.10000	106.06059	10.10000	106.03188				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.94000	108.47328	6.94000	108.45295				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.48500	104.85813	7.48500	104.83698		1,497,000,000,000.00		200,000,000	100,000,000	
Total COT01 SPOT								1,497,000,000,000.00		200,000,000	100,000,000	
Total For COT01								1,497,000,000,000.00		200,000,000	100,000,000	
COT02 On 03/04/2028 Spot Bond			11.89000	96.20727	11.89000	96.17674		4,756,000,000,000.00		400,000,000	100,000,000	
Total COT02 SPOT								4,756,000,000,000.00		400,000,000	100,000,000	
Total For COT02								4,756,000,000,000.00		400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.48000	96.92276	10.48000	96.89556				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.85000	9.85000	9.85000	104.86915				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DENG8 On 28/09/2023 Spot Bond					0.00000	101.19239			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.02449			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.08673			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.18191			0.00	0	20,000,00
Total DSY02 SPOT									0.00	0	20,000,00
Total For DSY02									0.00	0	20,000,00
DSY03 On 21/11/2024 Spot Bond			9.23000	9.23000	9.23000	105.08086			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.52321			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.17457			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.92000	107.46930	6.92000	107.44943		25,316,143,916,000.00	3,658,402,300	4,658,402,300	
Total DV23 SPOT								25,316,143,916,000.00	3,658,402,300	4,658,402,300	
Total For DV23								25,316,143,916,000.00	3,658,402,300	4,658,402,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.28189	100.00000	52.16681		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	52.28189	100.00000	52.16681		0.00	0		
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			7.43000	108.67245	7.43000	108.65091		0.00	0		
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46825	9.69000	104.44139		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46825	9.69000	104.44139		0.00	0		
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV27 On 02/02/2027 Spot Bond			100.00000	11.03521	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 DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.81500	96.61087	11.81500	96.58074				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	104.65696	10.10000	104.62894				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65696	10.10000	104.62894				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.59033				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.05209				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.19947				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.18208				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.59261				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.42696				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.02962				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	100.82755				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.24706				0.00	0	
Total DVFB25 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 DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.33921				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.01026				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.59084				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.01249				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.53017				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.31407				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.87537				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.90927				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.41000	104.28761	5.41000	104.27225				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.96000	109.67834	6.96000	109.65761				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.06100	113.21007	5.06100	113.17472				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.78000	101.07612	4.78000	101.04532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	138.17512	2.25000	138.14249				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.05500	148.87675	4.05500	148.83430				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.98200	135.55977	3.98200	135.52140				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.02500	130.80106	4.02500	130.76386				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.75100	115.10635	4.75100	115.07145				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.75000	103.17116	4.75000	103.13979				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.17512	2.25000	138.14249				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	168.66864				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.96036				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	128.54804				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	127.54857				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	125.29828				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	116.43176				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	117.44020				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	112.56651				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	114.43197				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	94.66457				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.53000	103.55441	9.53000	103.52778				0.00	0	400,000,00
Total EMM03 SPOT										0.00	0	400,000,00
Total For EMM03										0.00	0	400,000,00
EMM04 On 16/05/2028 Spot Bond			11.53000	11.53000	11.53000	95.89270				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.58000	11.58000	11.58000	100.57619				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.63000	9.63000	9.63000	102.18035				0.00	0	
Total EMM06 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.63000	9.63000	9.63000	102.82391				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.56000	11.56000	11.56000	73.96350				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.87500	10.87500	10.87500	100.68788				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.56000	11.56000	11.56000	94.84990				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.95081				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.85709				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.79322				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.77225				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	99.94054				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.02027				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.07064				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.91234				0.00	0	20,000,00

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 EPF023 SPOT										0.00	0	20,000,00
Total For EPF023										0.00	0	20,000,00
EPFC4i On 12/03/2022 Spot Bond					0.00000	100.76514				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5i On 10/11/2022 Spot Bond					0.00000	99.89946				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00i On 03/06/2022 Spot Bond					0.00000	100.91067				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00i On 03/06/2024 Spot Bond					0.00000	100.93598				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00i On 16/04/2025 Spot Bond					0.00000	100.21779				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00i On 10/09/2023 Spot Bond					0.00000	101.05865				0.00	200,000,000	100,000,00
Total EQT005 SPOT										0.00	200,000,000	100,000,00
Total For EQT005										0.00	200,000,000	100,000,00
EQT00i On 30/10/2023 Spot Bond					0.00000	100.01531				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00i On 22/06/2024 Spot Bond					0.00000	100.63264				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00i On 08/10/2024 Spot Bond					0.00000	100.33431				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00i On 11/11/2022 Spot Bond					0.00000	99.89997				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01i On 12/11/2024 Spot Bond					0.00000	99.84007				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.15120			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.09783			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.23654			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.10849			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.16182			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.08080			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.05516			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.21516			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.28000	103.72887	6.28000	103.71116		9,420,000,000,000.00	1,500,000,000	1,750,000,000	
Total ES23 SPOT								9,420,000,000,000.00	1,500,000,000	1,750,000,000	
Total For ES23								9,420,000,000,000.00	1,500,000,000	1,750,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.26992	10.00000	100.24290		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.63000	100.00119	8.63000	99.97798		45,993,281,224,000.00	5,329,464,800	3,616,663,900	
Total ES26 SPOT								15,993,281,224,000.00	5,329,464,800	3,616,663,900	
Total For ES26								15,993,281,224,000.00	5,329,464,800	3,616,663,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.67946	7.85000	102.65773		0.00	0	0	
Total ES26/R186 SPOT								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 For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.08500	79.82814	11.23500	79.00351		16,455,952,974,000.00	1,484,524,400	6,960,352,90	
Total ES33 SPOT								16,455,952,974,000.00	1,484,524,400	6,960,352,90	
Total For ES33								16,455,952,974,000.00	1,484,524,400	6,960,352,90	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.93028	7.50000	102.90935		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			11.52000	78.85998	11.66000	77.96713		39,654,292,608,000.00	3,442,212,900	8,033,021,20	
Total ES42 SPOT								39,654,292,608,000.00	3,442,212,900	8,033,021,20	
Total For ES42								39,654,292,608,000.00	3,442,212,900	8,033,021,20	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.36006	8.50000	102.33665		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
EXX04 On 13/06/2022 Spot Bond					0.00000	100.84938		0.00	0		
Total EXX04 SPOT								0.00	0		
Total For EXX04								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	101.60671		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.72418		0.00	0		
Total FBJ22Z SPOT								0.00	0		
Total For FBJ22Z								0.00	0		
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.87418		0.00	0		
Total FIFB14 SPOT								0.00	0		
Total For FIFB14								0.00	0		
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.10466		0.00	0		
Total FIFB15 SPOT								0.00	0		
Total For FIFB15								0.00	0		
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.16072		0.00	0	8,400,000,00	
Total FIFB16 SPOT								0.00	0	8,400,000,00	
Total For FIFB16								0.00	0	8,400,000,00	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.21536		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.01527		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.71143				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.08193				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.93633				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.93206				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.45183				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.04214				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.11181				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.51925				0.00	3,200,000,000	2,600,000,000
Total FRB25 SPOT										0.00	3,200,000,000	2,600,000,000
Total For FRB25										0.00	3,200,000,000	2,600,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.60207				0.00	0	20,000,000
Total FRB26 SPOT										0.00	0	20,000,000
Total For FRB26										0.00	0	20,000,000
FRB27 On 03/06/2026 Spot Bond			8.21000	108.83093	8.21000	108.80687				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	104.45154				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.06980				0.00	100,000,000	50,000,000
Total FRB29 SPOT										0.00	100,000,000	50,000,000
Total For FRB29										0.00	100,000,000	50,000,000
FRB30 On 19/04/2026 Spot Bond			8.13000	102.48752	8.13000	102.46508				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.11133				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.58000	316.86369	2.58000	316.78616				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	153.98926				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.89000	204.35850	3.89000	204.30124				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.44500	4.44500	4.44500	107.71906				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.90100	4.90100	4.90100	221.56119				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.99000	98.75092	4.99000	98.72033				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.03000	97.97262	5.03000	97.94211				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.06000	7.06000	7.06000	82.92931				0.00	0	
Total FRBZ02 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 FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.13000	7.13000	7.13000	82.12677				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.27500	4.27500	4.27500	148.38188				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	97.04048				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.80775				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.77534				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.12095				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.01725				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.10349				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.11465				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.79152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.25391				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.72764				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.72271				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.15645				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.68996				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.19701				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.23816				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.26005				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.02828				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	101.38514				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.47088				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	101.24907				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.80204				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.95203				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.52596				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.67524				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.77674				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.85258				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.52255				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.84922				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.01774				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.76696				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.85237				0.00	0	
Total FRC319 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 FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.99811				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.78511				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.43932				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.44350				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.47065				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.98949				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	99.94092				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.21540				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.56493				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	101.88447				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.27300				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.50659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	101.00876				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.68975				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.23386				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.91569				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	101.34999				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.17895				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.09123				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.06850				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.12504				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.33642				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.09339				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.17589				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.11250				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.11125				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.64458				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.18485				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.01893				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.50406				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	99.88491				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.53849				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.82086				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	101.15019				0.00	0	
Total FRC366 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 FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.20655				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.98467				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.99057				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.11976				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.11903				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	102.04489				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.49675				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.10619				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	103.08797				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.70204				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.81612				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.79740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	100.61815				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond					0.00000	100.11616				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44000	106.10689	4.44000	106.07552				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.63000	116.18287	4.63000	116.14793				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.19269				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.96289				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.13333				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.72136				0.00	20,000,000	20,000,000
Total FRJ24 SPOT										0.00	20,000,000	20,000,000
Total For FRJ24										0.00	20,000,000	20,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.33262				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.91934				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.80691				0.00	100,000,000	50,000,000
Total FRJ27 SPOT										0.00	100,000,000	50,000,000
Total For FRJ27										0.00	100,000,000	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.60936				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.00678				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.61983				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.21800	4.21800	4.21800	105.89310				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	116.59136				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.71386				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.09343				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.74000	114.57379	4.74000	114.53897				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.75100	224.76449	4.75100	224.69631				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.88000	112.56385	4.88000	112.52923				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.78100	4.78100	4.78100	224.06505				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.82500	150.34441	3.82500	150.30247				0.00	0	
Total FRS114 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 FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	130.82183	3.70500	130.78576				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.68000	115.44817	4.68000	115.41329				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.90100	221.62932	4.90100	221.56119				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.95100	220.59588	4.95100	220.52783				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.35500	122.19773	3.35500	152.34002				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.98100	219.97862	4.98100	219.91055				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.88000	112.56385	4.88000	112.52923				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.51000	197.47267	4.51000	197.41405				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.63000	102.48393	5.63000	102.45034				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.40000	198.67466	4.40000	198.61628				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.46000	198.01800	4.46000	197.95947				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.49100	209.79569	5.49100	209.72793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.58000	103.12145	5.58000	103.08780				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	112.52923				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.86000	112.84840	4.86000	112.81377				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.27000	200.10605	4.27000	200.04795				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.26100	214.31625	5.26100	214.24833				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.40000	198.67466	4.40000	198.61628				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.40000	198.67466	4.40000	198.61628				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.80100	205.36940	3.80100	205.31235				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.12500	149.06161	4.12500	149.01883				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.75000	194.87903	4.75000	194.81992				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.79000	194.45057	4.79000	194.39140				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			4.09500	149.18930	4.09500	149.14661				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.26500	200.16135	4.26500	200.10325				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.80000	4.80000	4.80000	194.28441				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.22505				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.21682				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.24220				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.70266				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.61281				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	197.38900				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	147.57034				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	186.27782				0.00	0	
Total FRS187 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 FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	56.53925				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	99.94437				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	99.93634				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	101.28484				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	101.08563				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.28327				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	101.11633				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.60786				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.77918				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.68975				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.04990				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	101.29476				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23 ² On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 ⁵ On 31/03/2032 Spot Bond					0.00000	104.88192				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 ⁷ On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 ⁸ On 13/10/2023 Spot Bond					0.00000	110.83390				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 ⁰ On 31/03/2032 Spot Bond					0.00000	103.80621				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 ¹ On 04/12/2022 Spot Bond					0.00000	101.45567				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 ² On 12/12/2025 Spot Bond					0.00000	74.10199				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 ³ On 09/12/2023 Spot Bond					0.00000	101.42296				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 ⁴ On 29/12/2025 Spot Bond					0.00000	113.52162				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 ⁶ On 19/01/2024 Spot Bond					0.00000	100.34199				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 ⁸ 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 ³ On 22/02/2024 Spot Bond					0.00000	101.09154				0.00	0	
Total FRS253 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 FRS253										0.00	0	
FRS25f On 02/03/2024 Spot Bond					0.00000	100.89321				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25f On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25f 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	
FRS25f On 23/01/2024 Spot Bond					0.00000	112.80385				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25f On 24/03/2022 Spot Bond					0.00000	101.30227				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26f On 25/03/2024 Spot Bond					0.00000	100.87178				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26f On 28/02/2031 Spot Bond					0.00000	101.28877				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26f 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	
FRS26f On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26f On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26f On 31/03/2032 Spot Bond					0.00000	100.60336				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26f On 22/06/2026 Spot Bond					0.00000	113.14277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.60804				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 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	
FRS269 On 05/07/2022 Spot Bond					0.00000	110.47590				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.64592				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	105.58329				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.60428				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.05462				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.76456				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.96218				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	103.27515				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.64213				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.43500	9.43500	9.43500	104.53551				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.43500	9.43500	9.43500	104.53551				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.09729				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	103.93074				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	101.78579				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.78400	10.78400	10.78400	92.83341				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.82672				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	96.40699				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS293 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 FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.08824				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.38000	2.38000	2.38000	317.89219				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.12000	319.41182	2.12000	319.33765				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.12000	2.12000	2.12000	319.33765				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.98458				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.58000	108.33496	4.58000	108.30253				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.27100	72.97928	4.27100	114.42334				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.24500	3.24500	3.24500	152.82162				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.52500	3.52500	3.52500	151.59927				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.18000	3.18000	3.18000	313.49811				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.10000	6.10000	6.10000	105.01578				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.17000	110.70484	7.17000	110.68341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.49000	107.04221	7.49000	107.02047				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.99000	109.04270	7.99000	109.01923				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			8.13000	112.65085	8.13000	112.62606				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.14000	110.06109	8.14000	110.03684				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.63500	106.44600	8.63500	106.42115				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.11000	106.67095	9.11000	106.64512				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.32000	111.41355	9.32000	111.38568				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.98500	77.56074	10.98500	77.53796				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.91636				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.23289				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.04087				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.99094				0.00	0	20,000,00
Total FS7A2 SPOT										0.00	0	20,000,00
Total For FS7A2										0.00	0	20,000,00
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.02486				0.00	0	20,000,00
Total FS7A3 SPOT										0.00	0	20,000,00
Total For FS7A3										0.00	0	20,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.03484				0.00	0	20,000,00
Total FS7B1 SPOT										0.00	0	20,000,00
Total For FS7B1										0.00	0	20,000,00
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.13037				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.13906				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.15051				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.15621				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.75022				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.00860				0.00	200,000,000	20,100,000,00
Total GBL06 SPOT										0.00	200,000,000	20,100,000,00
Total For GBL06										0.00	200,000,000	20,100,000,00
GH5A11 On 25/11/2022 Spot Bond					0.00000	101.15171				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A21 On 25/11/2024 Spot Bond					0.00000	101.05604				0.00	0	220,000,00
Total GH5A21 SPOT										0.00	0	220,000,00
Total For GH5A21										0.00	0	220,000,00
GH5A31 On 25/11/2026 Spot Bond					0.00000	101.01676				0.00	0	
Total GH5A31 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.99132				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.39661				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.04500	112.76829	4.04500	112.73623				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.84810				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.52900	108.77906	6.52900	108.75987				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.86390				0.00	0	150,000,00
Total GRT19 SPOT										0.00	0	150,000,00
Total For GRT19										0.00	0	150,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.06007				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.73000	109.35001	6.73000	109.33013				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.23194				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.02859				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.78355				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.30919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.88705				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.19166				0.00	0	300,000,00
Total GRT27 SPOT										0.00	0	300,000,00
Total For GRT27										0.00	0	300,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	100.50402				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.44698				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.94443				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.94672				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.86719				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.94523				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.45167				0.00	0	20,000,00
Total GRT36 SPOT										0.00	0	20,000,00
Total For GRT36										0.00	0	20,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.48348				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01303				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT40 On 20/11/2022 Spot Bond					0.00000	100.42083				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.63941				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.08871				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.44531				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.10642				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.47485				0.00	0	100,000,0€
Total GRT48 SPOT										0.00	0	100,000,0€
Total For GRT48										0.00	0	100,000,0€
H10T1 On 26/02/2023 Spot Bond					0.00000	101.47319				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.66551				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.99308				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.10319				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.65699				0.00	0	20,000,0€
Total H12T3 SPOT										0.00	0	20,000,0€
Total For H12T3										0.00	0	20,000,0€
H12T4 On 28/09/2022 Spot Bond					0.00000	100.45212				0.00	0	
Total H12T4 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 H12T4									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.90293			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.02339			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.21749			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.64330			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.95224			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.84779			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.51773			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.48525			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.47605			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.71000	316.14840	2.71000	316.06993			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.07000	3.07000	3.07000	320.80314			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.32500	104.71548	10.32500	104.68684		4,130,000,000,000.00		400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total HWAY30 SPOT									4,130,000,000,000.00	400,000,000	200,000,000
Total For HWAY30									4,130,000,000,000.00	400,000,000	200,000,000
HWAY3 On 28/02/2033 Spot Bond			4.78000	79.42641	4.78000	105.57266			0.00	0	10,000,000,000
Total HWAY33 SPOT									0.00	0	10,000,000,000
Total For HWAY33									0.00	0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			11.09500	87.78749	11.09500	87.76131		87,684,609,358,500.00	7,903,074,300	4,043,382,900	
Total HWAY34 SPOT									17,684,609,358,500.00	7,903,074,300	4,043,382,900
Total For HWAY34									17,684,609,358,500.00	7,903,074,300	4,043,382,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.33688	100.00000	9.31599			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.26500	86.29106	11.26500	86.26495		116,930,700,000,000.00	10,380,000,000	5,840,000,000	
Total HWAY35 SPOT									16,930,700,000,000.00	10,380,000,000	5,840,000,000
Total For HWAY35									16,930,700,000,000.00	10,380,000,000	5,840,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.33487	100.00000	9.31398			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	100.30541			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	100.11620			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.95348			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.60000	155.72041	2.67500	155.34629		619,632,301,560,000.00	622,935,500,600	467,581,442,200	
Total I2025 SPOT									19,632,301,560,000.00	622,935,500,600	467,581,442,200
Total For I2025									19,632,301,560,000.00	622,935,500,600	467,581,442,200
I2029 On 31/03/2029 Spot Bond			3.53500	114.32435	3.57500	113.99512		712,701,255,422,500.00	484,498,233,500	359,918,061,600	
Total I2029 SPOT									12,701,255,422,500.00	484,498,233,500	359,918,061,600
Total For I2029									12,701,255,422,500.00	484,498,233,500	359,918,061,600
I2033 On 28/02/2033 Spot Bond			3.88900	111.86451	3.94000	111.28554		497,178,747,424,600.00	384,977,821,400	338,171,979,500	
Total I2033 SPOT									17,178,747,424,600.00	384,977,821,400	338,171,979,500
Total For I2033									17,178,747,424,600.00	384,977,821,400	338,171,979,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Spot Bond			3.95000	126.74338	3.98000	126.21853			550,695,508,925,100.00	139,416,584,538	343,116,121,13
Total I2038 SPOT									50,695,508,925,100.00	139,416,584,538	343,116,121,13
Total For I2038									50,695,508,925,100.00	139,416,584,538	343,116,121,13
I2046 On 31/03/2046 Spot Bond			3.95000	117.09796	3.99000	116.28169			290,150,945,620,000.00	73,455,935,600	371,007,394,10
Total I2046 SPOT									10,150,945,620,000.00	73,455,935,600	371,007,394,10
Total For I2046									10,150,945,620,000.00	73,455,935,600	371,007,394,10
I2050 On 31/12/2050 Spot Bond			3.98000	118.62546	4.03000	117.48288			172,256,145,886,700.00	43,280,438,665	558,367,060,40
Total I2050 SPOT									12,256,145,886,700.00	43,280,438,665	558,367,060,40
Total For I2050									12,256,145,886,700.00	43,280,438,665	558,367,060,40
IBL101 On 24/05/2022 Spot Bond			6.36500	6.36500	6.36500	102.56998			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.32126			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.84000	315.43521	2.84000	315.35582			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.08209			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.53469			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.09028			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.29573			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.30074			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.94365			0.00	0	
Total IBL129 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 IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.16781				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.83124				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.86200				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.32435				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.11403				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.68265				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.89428				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.82455				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.99993				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.02691				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.68754				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.47296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.89638				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.93459				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.01518				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.12872				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.91532				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.01661				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.36228				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.35745				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.26566				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.05657				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	101.05117				0.00	0	300,000,00
Total IBL168 SPOT										0.00	0	300,000,00
Total For IBL168										0.00	0	300,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.16825				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.17533				0.00	0	200,000,00
Total IBL178 SPOT										0.00	0	200,000,00
Total For IBL178										0.00	0	200,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.95844				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.99195				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.74298				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.76923				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.31476				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.18100				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.91040				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.91804				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.86629				0.00	0	
Total IBL199 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 IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.85716				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.88726				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.77024				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.94845				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.90296				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.75113				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.85744				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.04323				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.04827				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.07000	110.69999	7.07000	110.67908				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.44000	105.51908	5.44000	105.50344				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.56383				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.65500	104.06001	8.65500	104.03565				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.13000	108.86195	10.13000	109.07281				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.25000	107.71480	9.25000	107.68804				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.43686				0.00	200,000,000	100,000,000
Total IDCG13 SPOT										0.00	200,000,000	100,000,000
Total For IDCG13										0.00	200,000,000	100,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.34060				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.93931				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.92420				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.72263				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.61267				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.62298				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.43670				0.00	0	1,000,000,000
Total IDCG22 SPOT										0.00	0	1,000,000,000
Total For IDCG22										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.02729				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.74536				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.98000	103.17483	7.98000	103.15265				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.75932				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.67504				0.00	0	200,000,00
Total INLV05 SPOT										0.00	0	200,000,00
Total For INLV05										0.00	0	200,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	103.36051				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.07781				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.31041				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.17279				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.26548				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.68539				0.00	0	
Total INLV11 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 INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.65036				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.68581				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.88590				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	99.93944				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.21871				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.26461				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.28791				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.49564				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.16344				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.46048				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.78637				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.97995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.72722				0.00	0	100,000,00
Total IPFG01 SPOT										0.00	0	100,000,00
Total For IPFG01										0.00	0	100,000,00
IV019 On 31/03/2028 Spot Bond			5.16000	190.53830	5.16000	190.47842				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.12848				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.89616				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.01255				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.06000	191.58667	5.06000	191.52697				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.40453				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.61374				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.30899				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.29211				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2023 Spot Bond					0.00000	101.00508				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.20345				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.86690				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.75762				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.91240				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.56123				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.37058				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.88648				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.85183				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.69527				0.00	0	
Total IVC184 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 IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.90237	7.40000	100.88222				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.57409				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.20972				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.59990				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.10525	7.23000	100.08610				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.46794				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.99415				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.22321	7.45000	103.20235				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.02754				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.09204	3.91012	105.12008				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.26271				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.05114				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.04270				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.96000	6.96000	6.96000	100.42782				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.89795				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.87296				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.49813				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.96344				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.70825				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.61926				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.53369				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.44827				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.17508				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.87823				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	98.91545				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.85883				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.49987				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.10825				0.00	0	100,000,00
Total KAP013 SPOT										0.00	0	100,000,00
Total For KAP013										0.00	0	100,000,00
KAP014 On 19/07/2024 Spot Bond					0.00000	100.18556				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.53552				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.16238				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.20594				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.38788				0.00	0	
Total KAP018 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 KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.09767				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.77455				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.77726				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.73289				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.73000	124.71095	8.73000	124.68152				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.86000	105.55428	6.86000	105.53473				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.35132				0.00	600,000,000	300,000,000
Total LGL07 SPOT										0.00	600,000,000	300,000,000
Total For LGL07										0.00	600,000,000	300,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.62372				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.18772				0.00	0	20,000,000
Total LGL09 SPOT										0.00	0	20,000,000
Total For LGL09										0.00	0	20,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.15925				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.91211				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.71154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.82301				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.09469				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.12461				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.90230				0.00	0	300,000,00
Total MBF063 SPOT										0.00	0	300,000,00
Total For MBF063										0.00	0	300,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.63090				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.01414				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.85554				0.00	1,600,000,000	800,000,00
Total MBF069 SPOT										0.00	1,600,000,000	800,000,00
Total For MBF069										0.00	1,600,000,000	800,000,00
MBF07 On 28/05/2024 Spot Bond					0.00000	101.18141				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.62549				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.39188				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.00967				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	

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 27/07/2023 Spot Bond					0.00000	100.05202			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.86176			0.00	0	140,000,00
Total MBP045 SPOT									0.00	0	140,000,00
Total For MBP045									0.00	0	140,000,00
MBP04 On 26/02/2022 Spot Bond					0.00000	100.96469			0.00	0	
Total MBP046 SPOT									0.00	0	
Total For MBP046									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.94053			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.47734			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.48741			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.15356			0.00	0	800,000,00
Total MBP050 SPOT									0.00	0	800,000,00
Total For MBP050									0.00	0	800,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.90980			0.00	1,000,000,000	500,000,00
Total MBP051 SPOT									0.00	1,000,000,000	500,000,00
Total For MBP051									0.00	1,000,000,000	500,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.47033			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.98000	7.98000	7.98000	109.75685			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.37900	102.03187	6.37900	102.01446		13,906,220,000,000.00	2,180,000,000	2,180,000,000	1,090,000,00
Total MMIG05 SPOT								13,906,220,000,000.00	2,180,000,000	2,180,000,000	1,090,000,00
Total For MMIG05								13,906,220,000,000.00	2,180,000,000	2,180,000,000	1,090,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.55962			0.00	0	
Total MMIG06 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 MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.72958				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.69838				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.63000	103.97792	8.63000	103.95378				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.22174				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.88000	97.43694	8.88000	98.44076				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.00374				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.88964				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.80709				0.00	0	500,000,00
Total MTN10 SPOT										0.00	0	500,000,00
Total For MTN10										0.00	0	500,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.61002				0.00	0	300,000,00
Total MTN12 SPOT										0.00	0	300,000,00
Total For MTN12										0.00	0	300,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.88052				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.92616				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.89381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.86653				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.23361				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.40675				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.87294				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.83603				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.41095				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.02017				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.57500	99.12319	8.57500	99.10020				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.02425				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.93988				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.50446				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN27 On 29/06/2028 Spot Bond					0.00000	101.56774				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.72278				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.97899				0.00	1,000,000,000	1,000,000,000
Total MTN29 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MTN29										0.00	1,000,000,000	1,000,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	101.41848				0.00	1,200,000,000	1,200,000,000
Total MTN30 SPOT										0.00	1,200,000,000	1,200,000,000
Total For MTN30										0.00	1,200,000,000	1,200,000,000
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.45816				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	101.14402				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.22378				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.22370				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.16178				0.00	0	20,000,000
Total MWAR07 SPOT										0.00	0	20,000,000
Total For MWAR07										0.00	0	20,000,000
N6D26 On 20/03/2026 Spot Bond					0.00000	101.15035				0.00	0	20,068,800
Total N6D26 SPOT										0.00	0	20,068,800
Total For N6D26										0.00	0	20,068,800
N6E26 On 20/03/2026 Spot Bond					0.00000	100.71814				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.92598				0.00	0	
Total N6F26 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 N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.15033				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.62381				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.80367				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.95635				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.09660				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.72500	102.89848	6.72500	102.87968				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.95000	104.41772	6.95000	104.39802				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.51000	103.67280	9.51000	103.64620				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.13376				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.21768				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.01160				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.14958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.08223				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.01103				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.78448				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.51500	109.96301	6.51500	109.94354				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.81500	104.27871	5.81500	104.26212				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.23700	110.39588	7.23700	110.37456				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.11000	109.30141	8.11000	109.27754				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.34500	102.73058	6.34500	102.71309				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.22500	113.29025	7.22500	113.26816				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.45500	109.76216	8.45500	109.73705				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.70000	105.44308	5.70000	105.42671				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK23/On 19/11/2025 Spot Bond			7.17800	113.70169	7.17800	113.67954				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.15000	114.94871	8.15000	114.92335			16,300,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									16,300,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									16,300,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I/On 11/02/2022 Spot Bond					0.00000	101.19918				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/On 17/02/2023 Spot Bond			6.02000	6.02000	6.02000	109.52120				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.26728				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	45.03707	100.00000	44.93630				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	102.55062				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.83000	114.46018	7.83000	114.43591				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			6.01100	105.68979	6.01100	105.67249				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.65500	110.75229	7.65500	110.72930				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.54000	110.14202	6.54000	110.12277				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/On 09/11/2023 Spot Bond			6.02000	107.82506	6.02000	107.80740			2,408,000,000,000.00	400,000,000	200,000,000	
Total NBK31A SPOT									2,408,000,000,000.00	400,000,000	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NBK31A									2,408,000,000,000.00	400,000,000	200,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	102.20699			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.69454			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	105.10067			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.30500	10.30500	10.30500	76.49815			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.67637			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.14617			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.53736			0.00	200,000,000	120,000,000
Total NBK43B SPOT									0.00	200,000,000	120,000,000
Total For NBK43B									0.00	200,000,000	120,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.63577			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.09921			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.47316			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.76431			0.00	660,000,000	330,000,000
Total NBK49B SPOT									0.00	660,000,000	330,000,000
Total For NBK49B									0.00	660,000,000	330,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.07218			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK511 On 21/02/2022 Spot Bond					0.00000	101.00577				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK521 On 21/02/2024 Spot Bond					0.00000	101.60832				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK531 On 21/02/2026 Spot Bond					0.00000	101.57499				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK541 On 21/02/2029 Spot Bond					0.00000	101.73814				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.08482				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.02780				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.15188				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.47496				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.12152				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.33880				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.13729				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.25354				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.21073				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.70590				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.47500	106.24166	9.47500	106.21450				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.69978				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.51000	105.79101	9.51000	105.76386				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.70590				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.71556				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.72779				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.84366				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.84366				0.00	0	20,000,00

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 NDAL03 SPOT										0.00	0	20,000,00
Total For NDAL03										0.00	0	20,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	101.25143				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.30751				0.00	600,000,000	300,000,00
Total NGL02 SPOT										0.00	600,000,000	300,000,00
Total For NGL02										0.00	600,000,000	300,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.47553				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.50592				0.00	0	20,000,00
Total NGL04 SPOT										0.00	0	20,000,00
Total For NGL04										0.00	0	20,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.87390				0.00	0	100,000,00
Total NGL05 SPOT										0.00	0	100,000,00
Total For NGL05										0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.09842				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.48365				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.19876				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.84728				0.00	0	10,000,000,00
Total NGL09 SPOT										0.00	0	10,000,000,00
Total For NGL09										0.00	0	10,000,000,00
NGL10 On 27/12/2026 Spot Bond					0.00000	100.63667				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.30560				0.00	400,000,000	2,400,000,00
Total NGLT1A SPOT										0.00	400,000,000	2,400,000,00
Total For NGLT1A										0.00	400,000,000	2,400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.12498				0.00	400,000,000	200,000,000
Total NGLT1B SPOT										0.00	400,000,000	200,000,000
Total For NGLT1B										0.00	400,000,000	200,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.13604				0.00	200,000,000	100,000,000
Total NGT103 SPOT										0.00	200,000,000	100,000,000
Total For NGT103										0.00	200,000,000	100,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.49343				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10 On 22/05/2025 Spot Bond					0.00000	104.60479				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NGT10 On 05/08/2025 Spot Bond					0.00000	102.56527				0.00	0	0
Total NGT106 SPOT										0.00	0	0
Total For NGT106										0.00	0	0
NGT10 On 19/11/2025 Spot Bond					0.00000	105.06904				0.00	0	0
Total NGT107 SPOT										0.00	0	0
Total For NGT107										0.00	0	0
NGT10 On 08/09/2026 Spot Bond					0.00000	105.29574				0.00	0	0
Total NGT108 SPOT										0.00	0	0
Total For NGT108										0.00	0	0
NGT10 On 04/11/2026 Spot Bond					0.00000	99.97883				0.00	0	0
Total NGT109 SPOT										0.00	0	0
Total For NGT109										0.00	0	0
NGT11 On 27/12/2026 Spot Bond					0.00000	100.84883				0.00	0	0
Total NGT110 SPOT										0.00	0	0
Total For NGT110										0.00	0	0
NGT1G On 16/06/2026 Spot Bond					0.00000	101.03196				0.00	0	0
Total NGT1G SPOT										0.00	0	0
Total For NGT1G										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.76735				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.63217				0.00	0	0
Total NHM009 SPOT										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 For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.21506				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.07985				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.00557				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.07821				0.00	200,000,000	370,000,00
Total NHM016 SPOT										0.00	200,000,000	370,000,00
Total For NHM016										0.00	200,000,000	370,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.84585				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.80772				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.76986				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.51969				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.95100	4.95100	4.95100	220.52783				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	205.66589				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	152.01269				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.87000	3.87000	3.87000	111.82198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			4.73000	4.73000	4.73000	114.68415				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	151.55583				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.92696	3.45000	203.87228				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.33500	3.33500	3.33500	152.42744				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.41500	3.41500	3.41500	209.76453				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.56000	208.13570	3.56000	208.07923				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.84500	113.06239	4.84500	113.02772				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.65371				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.80171				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.45259				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	136.99580				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.26913				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.74094				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.14653				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.12970				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.75895				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.25235				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	135.21987				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.77092				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.16389				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.43703				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	164.56933				0.00	0	
Total NN043 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 NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.79505				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	164.33139				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.27127				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.80346				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	139.90189				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.64932				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.99990				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.81647				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.84597				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.88565				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.22060				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.05562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.63701				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.06303				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.73081				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.74565				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.79097				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.73081				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.28526				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.38637				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.22118				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.88099				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.87164				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	125.93000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.31000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	128.14000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	126.48000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	125.71778				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	122.47931				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.16157				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	111.34749				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	122.47931				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	94.04828				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.44332				0.00	0	
Total NNF046 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 NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	99.94405				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	95.88954				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.58580				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.57764				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.57764				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.47745				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.49891				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.48556				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	101.11948				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	101.03708				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	101.03011				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	101.02000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	101.02000				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	101.00603				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	101.02000				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.96601				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	100.94686				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.94686				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF076 On 29/04/2022 Spot Bond					0.00000	100.04404				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	100.04390				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	100.08808				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.40239				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.35604				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2022 Spot Bond					0.00000	101.13209				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2' On 22/05/2023 Spot Bond					0.00000	101.13417				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	101.05348				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.86446				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	111.33630				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	101.21396				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	101.16400				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.95402				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	113.41318				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.98386				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			7.02000	106.90528	7.02000	106.88491			2,558,065,536,000.00		364,396,800	182,198,400
Total NRA022 SPOT									2,558,065,536,000.00		364,396,800	182,198,400
Total For NRA022									2,558,065,536,000.00		364,396,800	182,198,400
NRA02' On 31/05/2023 Spot Bond			3.05000	201.14189	3.05000	201.09011			0.00		0	200,000,000
Total NRA023 SPOT									0.00		0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NRA023									0.00	0	200,000,00
NRA02 On 30/11/2028 Spot Bond			10.03000	112.96382	10.03000	112.93345			8,819,199,463,000.00	879,282,100	435,785,30
Total NRA028 SPOT									8,819,199,463,000.00	879,282,100	435,785,30
Total For NRA028									8,819,199,463,000.00	879,282,100	435,785,30
NRA02 On 30/11/2028 Spot Bond			100.00000	14.53856	100.00000	14.50621			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.69125			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.47094			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.12510			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.73120			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.74104			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.61273			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.84800			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.91683			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	100.04339			0.00	0	

Contract 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	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.67536				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.99641				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.31000	104.38404	6.31000	104.36613				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.22000	114.42461	7.22000	114.40220		22,093,200,000,000.00		3,060,000,000	1,530,000,000	
Total OML07 SPOT								22,093,200,000,000.00		3,060,000,000	1,530,000,000	
Total For OML07								22,093,200,000,000.00		3,060,000,000	1,530,000,000	
OML09 On 14/09/2022 Spot Bond			6.53500	106.83981	6.53500	106.82083				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.18500	114.17535	8.18500	114.15006		10,967,900,000,000.00		1,340,000,000	670,000,000	
Total OML10 SPOT								10,967,900,000,000.00		1,340,000,000	670,000,000	
Total For OML10								10,967,900,000,000.00		1,340,000,000	670,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	100.69525				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.49875				0.00	0	500,000,000
Total OML12 SPOT										0.00	0	500,000,000
Total For OML12										0.00	0	500,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	100.64317				0.00	300,000,000	450,000,000
Total OML13 SPOT										0.00	300,000,000	450,000,000
Total For OML13										0.00	300,000,000	450,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	101.06204				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.08782				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP03 On 05/05/2024 Spot Bond					0.00000	100.77578				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.30066				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.02550				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.04351				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.36038				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.12458				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.26417				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.28411				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.30405				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.64000	112.74342	7.73000	112.33463			306,921,061,824,000.00	1,359,544,641,600	577,732,448,300	
Total R186 SPOT									16,921,061,824,000.00	359,544,641,600	577,732,448,300	
Total For R186									16,921,061,824,000.00	359,544,641,600	577,732,448,300	
R197 On 07/12/2023 Spot Bond			1.74000	321.53706	1.77000	321.29706			51,620,825,166,000.00	29,667,140,900	41,922,212,800	
Total R197 SPOT									51,620,825,166,000.00	29,667,140,900	41,922,212,800	
Total For R197									51,620,825,166,000.00	29,667,140,900	41,922,212,800	
R202 On 07/12/2033 Spot Bond			3.91100	243.33279	3.95100	242.33986			640,351,555,766,500.00	163,730,901,500	152,748,645,000	
Total R202 SPOT									10,351,555,766,500.00	163,730,901,500	152,748,645,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R202									10,351,555,766,500.00	163,730,901,500	152,748,645,00
R2023 On 28/02/2023 Spot Bond			5.35000	105.81100	5.35000	105.79557			471,875,389,050,000.00	462,032,783,000	296,107,712,50
Total R2023 SPOT									*1,875,389,050,000.00	462,032,783,000	296,107,712,50
Total For R2023									*1,875,389,050,000.00	462,032,783,000	296,107,712,50
R2030 On 31/01/2030 Spot Bond			9.26000	93.08183	9.37500	92.45066			800,944,091,438,000.00	1,622,132,191,300	1,172,196,327,80
Total R2030 SPOT									10,944,091,438,000.00	622,132,191,300	172,196,327,80
Total For R2030									10,944,091,438,000.00	622,132,191,300	172,196,327,80
R2032 On 31/03/2032 Spot Bond			9.69500	93.65413	9.81000	92.94611			637,112,774,898,500.00	2,025,488,682,300	1,338,791,363,40
Total R2032 SPOT									37,112,774,898,500.00	025,488,682,300	338,791,363,40
Total For R2032									37,112,774,898,500.00	025,488,682,300	338,791,363,40
R2035 On 28/02/2035 Spot Bond			10.16000	94.65320	10.29500	93.73246			334,802,857,368,000.00	1,903,031,777,300	1,084,065,050,20
Total R2035 SPOT									14,802,857,368,000.00	903,031,777,300	084,065,050,20
Total For R2035									14,802,857,368,000.00	903,031,777,300	084,065,050,20
R2037 On 31/01/2037 Spot Bond			10.34000	86.22333	10.49000	85.19463			095,375,561,370,000.00	976,341,930,500	1,062,842,423,90
Total R2037 SPOT									15,375,561,370,000.00	976,341,930,500	062,842,423,90
Total For R2037									15,375,561,370,000.00	976,341,930,500	062,842,423,90
R2040 On 31/01/2040 Spot Bond			10.44000	88.51501	10.58500	87.43969			972,263,605,080,000.00	1,529,910,307,000	944,851,523,30
Total R2040 SPOT									*2,263,605,080,000.00	529,910,307,000	944,851,523,30
Total For R2040									*2,263,605,080,000.00	529,910,307,000	944,851,523,30
R2044 On 31/01/2044 Spot Bond			10.50500	85.14647	10.64500	84.08820			598,266,967,493,500.00	1,865,613,228,700	1,759,654,621,10
Total R2044 SPOT									18,266,967,493,500.00	865,613,228,700	759,654,621,10
Total For R2044									18,266,967,493,500.00	865,613,228,700	759,654,621,10
R2048 On 28/02/2048 Spot Bond			10.42500	88.85123	10.59000	87.56162			531,904,668,925,000.00	3,286,034,021,000	1,020,854,760,00
Total R2048 SPOT									11,904,668,925,000.00	286,034,021,000	020,854,760,00
Total For R2048									11,904,668,925,000.00	286,034,021,000	020,854,760,00
R209 On 31/03/2036 Spot Bond			10.13500	73.29338	10.28500	72.40219			057,776,362,432,500.00	992,380,499,500	795,538,626,20
Total R209 SPOT									17,776,362,432,500.00	992,380,499,500	795,538,626,20
Total For R209									17,776,362,432,500.00	992,380,499,500	795,538,626,20
R210 On 31/03/2028 Spot Bond			3.05500	214.07193	3.06000	213.95706			379,709,742,171,500.00	124,291,241,300	178,076,877,30
Total R210 SPOT									*9,709,742,171,500.00	124,291,241,300	178,076,877,30
Total For R210									*9,709,742,171,500.00	124,291,241,300	178,076,877,30
R213 On 28/02/2031 Spot Bond			9.51500	87.97398	9.63000	87.33446			929,191,482,874,000.00	623,141,511,600	524,949,693,90
Total R213 SPOT									19,191,482,874,000.00	623,141,511,600	524,949,693,90
Total For R213									19,191,482,874,000.00	623,141,511,600	524,949,693,90
R214 On 28/02/2041 Spot Bond			10.45000	70.43080	10.59000	69.56778			447,289,385,770,000.00	1,478,209,510,600	792,671,814,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 SPOT										17,289,385,770,000.00	478,209,510,600	792,671,814,700
Total For R214										17,289,385,770,000.00	478,209,510,600	792,671,814,700
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.54780				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.25102				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.87125				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.03295				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.88714				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.33828				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.00616				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.63530				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.62114				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.65031				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.52375				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.00755				0.00	200,000,000	100,000,000
Total RDFB23 SPOT										0.00	200,000,000	100,000,000
Total For RDFB23										0.00	200,000,000	100,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.85130				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.09092				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.08395				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.56651				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.75735				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.07413				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.47273				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.11010				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.04535				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.41848				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.33413				0.00	0	
Total RED603 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 RED603									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.44080			0.00	400,000,000	200,000,000
Total RED704 SPOT									0.00	400,000,000	200,000,000
Total For RED704									0.00	400,000,000	200,000,000
RED70 On 17/04/2023 Spot Bond					0.00000	100.62350			0.00	400,000,000	200,000,000
Total RED705 SPOT									0.00	400,000,000	200,000,000
Total For RED705									0.00	400,000,000	200,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	100.31394			0.00	0	0
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.99823			0.00	0	0
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.14091			0.00	0	0
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.12135			0.00	0	0
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.97986			0.00	0	0
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.69582			0.00	0	0
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			7.00000	105.72290	7.00000	105.70291		490,000,000,000.00	0.00	70,000,000	70,000,000
Total RW23 SPOT								490,000,000,000.00		70,000,000	70,000,000
Total For RW23								490,000,000,000.00		70,000,000	70,000,000
RW28 On 10/12/2028 Spot Bond			11.88500	94.00589	11.88500	93.97608		0.00	0.00	0	0
Total RW28 SPOT								0.00	0.00	0	0
Total For RW28								0.00	0.00	0	0
RW31 On 30/06/2031 Spot Bond			10.93000	99.61703	10.93000	99.58792		0.00	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 RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.00396				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.05500	99.31783	10.05500	99.29106				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.51000	104.00583	5.51000	103.99039			110,200,000,000.00		20,000,000	10,000,000
Total SBK23 SPOT									110,200,000,000.00		20,000,000	10,000,000
Total For SBK23									110,200,000,000.00		20,000,000	10,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.01454				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.01519				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.99500	109.54546	7.99500	109.52174				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.81107				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.93000	110.61868	6.93000	110.59819				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.94000	102.52171	7.94000	102.49965				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.18000	108.27644	8.18000	108.25261				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			7.19000	110.66927	7.19000	110.64768				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.40000	104.59909	7.40000	104.57810				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.01000	104.08241	9.01000	104.05706			2,342,600,000,000.00		260,000,000	130,000,000
Total SBS39 SPOT									2,342,600,000,000.00		260,000,000	130,000,000
Total For SBS39									2,342,600,000,000.00		260,000,000	130,000,000
SBS41 On 12/11/2022 Spot Bond			5.76000	105.42451	5.76000	105.40797				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.66000	112.03992	7.66000	112.01666				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.31000	113.80294	8.31000	113.77735				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.07500	109.50362	6.07500	109.48582				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.06013				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.89000	6.89000	6.89000	105.36447				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.09465				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.73180				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.13182				0.00	1,560,000,000	1,430,000,000
Total SBS55 SPOT										0.00	1,560,000,000	1,430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS55										0.00	1,560,000,000	1,430,000,000
SBS56 On 12/06/2022 Spot Bond			4.83500	102.73310	4.83500	102.71972				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.08545				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.45069				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.53152				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.62557				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.85051				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.07564				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.77004				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.67598				0.00	280,000,000	140,000,000
Total SBS66 SPOT										0.00	280,000,000	140,000,000
Total For SBS66										0.00	280,000,000	140,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.42170				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.26672				0.00	0	20,000,000
Total SBS68 SPOT										0.00	0	20,000,000
Total For SBS68										0.00	0	20,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.96014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				631,000,000,000,000.00	76,310,000,000	147,170,000,00
Total SBS70 SPOT										1,000,000,000,000.00	76,310,000,000	147,170,000,00
Total For SBS70										1,000,000,000,000.00	76,310,000,000	147,170,000,00
SBS71 On 02/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				230,000,000,000,000.00	82,300,000,000	129,200,000,00
Total SBS71 SPOT										10,000,000,000,000.00	82,300,000,000	129,200,000,00
Total For SBS71										10,000,000,000,000.00	82,300,000,000	129,200,000,00
SBS72 On 02/02/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				500,000,000,000,000.00	75,000,000,000	40,400,000,00
Total SBS72 SPOT										10,000,000,000,000.00	75,000,000,000	40,400,000,00
Total For SBS72										10,000,000,000,000.00	75,000,000,000	40,400,000,00
SBSI11 On 07/12/2023 Spot Bond			2.17000	319.13354	2.17000	319.05902				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.99100	4.99100	4.99100	219.70527				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.00690				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.04119				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.45246				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.07084				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.27896				0.00	200,000,000	100,000,00
Total SBT103 SPOT										0.00	200,000,000	100,000,00
Total For SBT103										0.00	200,000,000	100,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.74080				0.00	300,000,000	150,000,00
Total SBT104 SPOT										0.00	300,000,000	150,000,00
Total For SBT104										0.00	300,000,000	150,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.92918				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.60161				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.39061				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.72000	108.00022	6.72000	107.98061				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.75613				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.76369				0.00	0	900,000,00
Total SBT206 SPOT										0.00	0	900,000,00
Total For SBT206										0.00	0	900,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.85732				0.00	0	20,000,00
Total SBT207 SPOT										0.00	0	20,000,00
Total For SBT207										0.00	0	20,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.45868				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.71293				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.05375				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.12354				0.00	0	
Total SLI5 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 SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.16460				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.72500	102.43522	8.72500	102.41145				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.18256				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.20554				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.22632				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.21536				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.30290				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.19355				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.30290				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.28100				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.43415				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.23732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.34665				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.33569				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.04500	108.97390	7.04500	108.95317				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.85964				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.03269				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.94656				0.00	0	1,400,000,0€
Total SOLB01 SPOT										0.00	0	1,400,000,0€
Total For SOLB01										0.00	0	1,400,000,0€
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.09868				0.00	400,000,000	200,000,0€
Total SPDA12 SPOT										0.00	400,000,000	200,000,0€
Total For SPDA12										0.00	400,000,000	200,000,0€
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.35328				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.00292				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.02685				0.00	0	20,000,0€
Total SPDA15 SPOT										0.00	0	20,000,0€
Total For SPDA15										0.00	0	20,000,0€
SPG00 On 27/09/2023 Spot Bond					0.00000	100.60380				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/03/2024 Spot Bond					0.00000	101.73783				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG001 On 18/06/2022 Spot Bond					0.00000	100.66718				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG001 On 18/06/2024 Spot Bond					0.00000	100.88332				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG001 On 15/10/2022 Spot Bond					0.00000	100.56168				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.41003				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	101.07504				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.56560				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.50397				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.67100	3.67100	3.67100	150.96652				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.70500	112.46492	7.70500	112.44156				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.12000	90.13729	9.12000	90.11509				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.74927				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	100.29277				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.75000	107.82762	6.75000	107.80795				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.88000	112.56385	4.88000	112.52923				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.68627				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.05297				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.85255				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.80000	2.80000	2.80000	315.57532				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.07962				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.00003				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	100.36118				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	151.81669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	112.52923				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.41500	4.41500	4.41500	107.92888				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.24000	4.24000	4.24000	200.38001				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.04001				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.02019				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.97146				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.78284				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.76378				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.95574				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.75601				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.69620				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 13/07/2023 Spot Bond					0.00000	100.30025				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	101.06523				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	100.86705				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	99.93733				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.82600	4.82600	4.82600	223.12216				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.61830				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	101.18155				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.85824				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.13031				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.92830				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.04000	89.05754	10.04000	89.03344				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.82361				0.00	0	
Total SSN102 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 SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.39000	96.24145	4.39000	198.72600				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.00600	91.43361	5.00600	219.39776				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	99.98626				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.17932				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.65663				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.65002				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.81455				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.02213				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.56557				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.29314				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.17912				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.10341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN140 On 09/11/2023 Spot Bond					0.00000	101.93487				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN140 On 18/02/2022 Spot Bond					0.00000	101.01956				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN140 On 18/02/2022 Spot Bond					0.00000	101.00902				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN140 On 28/02/2022 Spot Bond					0.00000	100.94275				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN140 On 09/12/2022 Spot Bond					0.00000	100.92055				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN140 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SSN140 On 03/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total SSN148 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For SSN148									50,000,000,000,000.00	2,500,000,000	2,500,000,000	
SST201 On 08/12/2026 Spot Bond					0.00000	100.91965			0.00	200,000,000	100,000,000	
Total SST201 SPOT									0.00	200,000,000	100,000,000	
Total For SST201									0.00	200,000,000	100,000,000	
SZ25 On 30/09/2025 Spot Bond			8.20000	105.60185	8.20000	105.57854			0.00	0	0	
Total SZ25 SPOT									0.00	0	0	
Total For SZ25									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
T16OM On 21/08/2022 Spot Bond					0.00000	100.91511				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.00888				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.00489				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.05457				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.03464				0.00	0	20,000,0€
Total T17A22 SPOT										0.00	0	20,000,0€
Total For T17A22										0.00	0	20,000,0€
T17A31 On 21/02/2026 Spot Bond			7.21000	103.26655	7.21000	103.24668				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.12775	7.72000	103.08484				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.74063				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.69723				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.97258				0.00	1,000,000,000	500,000,0€
Total TFS154 SPOT										0.00	1,000,000,000	500,000,0€
Total For TFS154										0.00	1,000,000,000	500,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.29749				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.71094				0.00	0	
Total TFS157 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 TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.62433				0.00	600,000,000	300,000,00
Total TFS158 SPOT										0.00	600,000,000	300,000,00
Total For TFS158										0.00	600,000,000	300,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.19654				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.95651				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.57993				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.34412				0.00	0	1,291,110,00
Total TFS163 SPOT										0.00	0	1,291,110,00
Total For TFS163										0.00	0	1,291,110,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.79014				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.12980				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.31956				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.45715				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.48226				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.68474				0.00	0	1,000,000,00
Total TFS169 SPOT										0.00	0	1,000,000,00
Total For TFS169										0.00	0	1,000,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	100.87805				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.08929				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.97900				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.03095				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.04682				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.00293				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.13859				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.27728				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.29812				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.23234				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.43602				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15C: On 21/11/2022 Spot Bond					0.00000	101.18447				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.38379				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.90319				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.60910				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.12962				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.28731				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.84536	8.49000	103.82190				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.19151				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.06477				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.01489				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.05878				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.61047	5.76000	102.59464				0.00	0	
Total TH16A9 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 TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.10267				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.17448				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.17847				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.16451				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.26024				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.23431				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.59312				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.76245				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.66285				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.14427				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.11437				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.21602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.17018				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.58251				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.50884				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.90509				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.91512				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.79507				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.45000	105.23798	6.45000	105.21954				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.05000	109.87950	7.05000	109.85848				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.74740				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.33644				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.20000	105.60352	8.20000	105.58021				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL29 On 24/04/2025 Spot Bond					0.00000	100.65246				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.70320				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.22611				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.90972				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.00000	108.82453	7.00000	108.80385			13,857,800,600,000.00	1,979,685,800	1,151,084,400	
Total TN23 SPOT									13,857,800,600,000.00	1,979,685,800	1,151,084,400	
Total For TN23									13,857,800,600,000.00	1,979,685,800	1,151,084,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	34.76798	100.00000	34.69018			0.00	0		
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.57000	107.14469	8.57000	107.12025			48,348,215,478,000.00	5,641,565,400	3,980,563,400	
Total TN25 SPOT									48,348,215,478,000.00	5,641,565,400	3,980,563,400	
Total For TN25									48,348,215,478,000.00	5,641,565,400	3,980,563,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	18.91121	100.00000	18.86958			0.00	0		
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.60000	98.94194	9.60000	98.91632			36,221,088,000,000.00	3,773,030,000	18,779,346,700	
Total TN27 SPOT									36,221,088,000,000.00	3,773,030,000	18,779,346,700	
Total For TN27									36,221,088,000,000.00	3,773,030,000	18,779,346,700	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.53836	100.00000	11.51254			0.00	0		
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.97500	100.75660	10.97500	100.72703			28,535,000,000,000.00	2,600,000,000	1,300,000,000	
Total TN30 SPOT									28,535,000,000,000.00	2,600,000,000	1,300,000,000	
Total For TN30									28,535,000,000,000.00	2,600,000,000	1,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.80716	8.00000	118.78155			0.00	0		
Total TN30/R2030 SPOT									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 For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.79000	95.66710	11.79000	95.63700			37,256,400,000,000.00	3,160,000,000	2,580,000,00
Total TN40 SPOT									17,256,400,000,000.00	3,160,000,000	2,580,000,00
Total For TN40									17,256,400,000,000.00	3,160,000,000	2,580,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.45273	10.75000	103.42297			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.64218			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.92947			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.64939			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.97591			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.63515	7.61000	100.92762			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.55277			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.81651			0.00	0	
Total TR5OM2 SPOT									0.00	0	
Total For TR5OM2									0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.61447			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.46000	103.93679	6.46000	103.91854			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A5 On 14/11/2022 Spot Bond					0.00000	101.16280			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.50068				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.94664				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.27512				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.29086				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.75000	107.82589	6.75000	107.80624				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.27512				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.29086				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.67835	8.62000	102.65455				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.18159				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.99199				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.73623				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.02246				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.93772				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.37090				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	99.85806				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.51170				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	99.43454				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	98.71266				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	96.85521				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.60320				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03253				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1' On 31/01/2025 Spot Bond					0.00000	100.67871				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	101.02896				0.00	0	
Total TWC391 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 TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.87000				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.82233				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.69393				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.60739				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.28945				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.20502				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.12060				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.03796				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.03000	108.81382	10.03000	108.78441				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.13883				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.28103				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.34666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.63099			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.33170			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56864			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.03399			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.10894			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.15264			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.98814			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.02559			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76316			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.97e+017	578,018,921,203	747,099,191,03
Total for SPOT :									2.97e+017	578,018,921,203	747,099,191,03

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 Futures									2.97e+017	578,018,947,057	747,100,656,60
Total Options									0.00	0	145,22
Grand Total:									2.97e+017	578,018,947,057	747,100,801,83