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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2022

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	05/05/2022	Bond Future			11.61137	75.54767	11.44254	76.41123			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.83546	76.59293	11.66434	77.44368			0.00	0	26
ES33	On	03/11/2022	Bond Future			12.05311	73.92938	11.86635	74.83352			0.00	0	
ES33	On	02/02/2023	Bond Future			12.25358	75.19042	12.05872	76.11008			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			12.01214	73.95056	11.84815	74.92103			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.21618	74.97370	12.04946	75.93337			0.00	0	3,51
ES42	On	03/11/2022	Bond Future			12.41498	71.80873	12.23410	72.82272			0.00	0	
ES42	On	02/02/2023	Bond Future			12.59182	73.03593	12.40356	74.06720			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			160.67065	160.67065	160.88638	160.88638			0.00	0	6
I2025	On	04/08/2022	Bond Future			161.27047	161.27047	161.43719	161.43719			48,381,141.00	300	6,42
I2025	On	03/11/2022	Bond Future			163.62521	163.62521	163.88081	163.88081			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/02/2023	Bond Future			164.74143	164.74143	165.00190	165.00190			0.00	0	
Total I2025 Future												48,381,141.00	300	7,03
Total For I2025												48,381,141.00	300	7,03
I2029	On	05/05/2022	Bond Future			118.14495	118.14495	118.44549	118.44549			0.00	0	2,54
I2029	On	04/08/2022	Bond Future			119.77957	119.77957	120.04589	120.04589			0.00	0	3,56
I2029	On	03/11/2022	Bond Future			120.29626	120.29626	120.63031	120.63031			0.00	0	
I2029	On	02/02/2023	Bond Future			122.34207	122.34207	122.68212	122.68212			0.00	0	
Total I2029 Future												0.00	0	6,12
Total For I2029												0.00	0	6,12
I2033	On	05/05/2022	Bond Future			114.23979	114.23979	115.00085	115.00085			0.00	0	2,16
I2033	On	04/08/2022	Bond Future			115.82038	115.82038	116.55477	116.55477			0.00	0	5,64
I2033	On	03/11/2022	Bond Future			116.19726	116.19726	117.00426	117.00426			0.00	0	
I2033	On	02/02/2023	Bond Future			118.17308	118.17308	118.99416	118.99416			0.00	0	
Total I2033 Future												0.00	0	7,80
Total For I2033												0.00	0	7,80
I2038	On	05/05/2022	Bond Future			132.15297	132.15297	132.08012	132.08012			0.00	0	1,80
I2038	On	04/08/2022	Bond Future			132.15535	132.15535	132.03883	132.03883			0.00	0	5,12
I2038	On	03/11/2022	Bond Future			134.08512	134.08512	134.03800	134.03800			0.00	0	
I2038	On	02/02/2023	Bond Future			134.49148	134.49148	134.44391	134.44391			0.00	0	
Total I2038 Future												0.00	0	6,96
Total For I2038												0.00	0	6,96
I2046	On	05/05/2022	Bond Future			119.61575	119.61575	120.52623	120.52623			0.00	0	6,00
I2046	On	04/08/2022	Bond Future			121.27082	121.27082	122.15491	122.15491			0.00	0	15,76
I2046	On	03/11/2022	Bond Future			121.10559	121.10559	122.06751	122.06751			0.00	0	
I2046	On	02/02/2023	Bond Future			123.16620	123.16620	124.14466	124.14466			0.00	0	
Total I2046 Future												0.00	0	21,76
Total For I2046												0.00	0	21,76
I2050	On	05/05/2022	Bond Future			125.43789	125.43789	125.07942	125.07942			0.00	0	1,60
I2050	On	04/08/2022	Bond Future			125.14227	125.14227	124.73867	124.73867			0.00	0	8,56
I2050	On	03/11/2022	Bond Future			126.96957	126.96957	126.62699	126.62699			0.00	0	
I2050	On	02/02/2023	Bond Future			127.04723	127.04723	126.69896	126.69896			0.00	0	
Total I2050 Future												0.00	0	10,20
Total For I2050												0.00	0	10,20
R186	On	05/05/2022	Bond Future			8.28191	112.38614	8.16793	112.83964		5.13	2,809,653.50	25	62,48
R186	On	04/08/2022	Bond Future			8.48780	108.62481	8.37490	109.04877		5.34	158,483,597.79	1,459	22,27
R186	On	03/11/2022	Bond Future			8.68003	110.18612	8.54194	110.67544		5.06	0.00	0	
R186	On	02/02/2023	Bond Future			8.82758	106.74406	8.67842	107.24182		5.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												161,293,251.29	1,484	84,67
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	4.89	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,929.93000	5.92993	6,383,430	4.89	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			1.36000	0.00136	0,070	4.85	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			3,616.62000	3.61662	4,068,830	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			8.64000	0.00864	0,880	4.85	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			347.75000	0.34775	463,620	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			285.77000	0.28577	378,950	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			154.75000	0.15475	50,160	5.07	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,310.95000	1.31095	1,659,860	5.07	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			508.64000	0.50864	258,550	5.21	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			620.12000	0.62012	823,530	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			873.01000	0.87301	535,380	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			3.53000	0.00353	2,720	6.01	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			899.50000	0.89950	557,110	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			334.60000	0.33460	445,710	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			926.27000	0.92627	579,230	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			321.75000	0.32175	428,210	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,009.05000	1.00905	648,730	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			2,796.66000	2.79666	3,242,400	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,940.78000	1.94078	1,503,670	5.60	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			77.84000	0.07784	94,230	5.60	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,041.63000	3.04163	2,587,890	5.84	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			15.53000	0.01553	15,290	5.84	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			3,948.77000	3.94877	3,494,460	6.01	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			867.93000	0.86793	686,230	5.28	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,794.78000	1.79478	2,037,040	5.28	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,265.77000	5.26577	4,864,620	6.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			135.13000	0.13513	157,940	6.22	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			34.12000	0.03412	19,780	4.72	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,528.98000	5.52898	5,938,600	4.72	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			626.25000	0.62625	479,920	5.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,202.35000	2.20235	2,479,980	5.19	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			883.66000	0.88366	699,860	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,772.47000	1.77247	2,012,630	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			899.56000	0.89956	713,660	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,750.34000	1.75034	1,988,400	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,675.48000	1.67548	1,907,640	5.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,687.44000	1.68744	1,428,580	5.08	0.00	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
R186	On	03/11/2022	Bond Future	8.55	Put		1,658.80000	1.65880	1,889,260	5.08	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,649.52000	1.64952	1,394,060	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,691.96000	1.69196	1,925,820	5.07	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,668.59000	1.66859	1,411,430	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,281.09000	1.28109	1,075,240	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,455.30000	2.45530	2,747,210	4.68	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,298.47000	1.29847	1,090,990	4.69	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,438.75000	2.43875	2,729,030	4.69	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,264.19000	1.26419	1,059,970	4.67	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,472.34000	2.47234	2,765,880	4.67	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											161,293,251.29	1,484	109,35
R197	On	05/05/2022	Bond Future			330.43659	330.43659	330.44719	330.44719		0.00	0	64
R197	On	04/08/2022	Bond Future			326.56319	326.56319	326.46867	326.46867		0.00	0	32
R197	On	03/11/2022	Bond Future			331.33169	331.33169	331.41093	331.41093		0.00	0	
R197	On	02/02/2023	Bond Future			328.32140	328.32140	328.40284	328.40284		0.00	0	
Total R197 Future											0.00	0	96
Total For R197											0.00	0	96
R202	On	05/05/2022	Bond Future			251.79615	251.79615	254.15038	254.15038		0.00	0	78
R202	On	04/08/2022	Bond Future			250.79426	250.79426	253.09978	253.09978		0.00	0	6,48
R202	On	03/11/2022	Bond Future			254.45603	254.45603	256.93044	256.93044		0.00	0	
R202	On	02/02/2023	Bond Future			254.19040	254.19040	256.70756	256.70756		0.00	0	
Total R202 Future											0.00	0	7,27
Total For R202											0.00	0	7,27
R2023	On	05/05/2022	Bond Future			5.57954	103.17253	5.55075	103.19532	0.98	0.00	0	15,97
R2023	On	04/08/2022	Bond Future			5.67487	104.54955	5.69408	104.53903	0.86	0.00	0	9,98
R2023	On	03/11/2022	Bond Future			5.41722	102.17655	5.27196	102.22137	0.49	0.00	0	
Total R2023 Future											0.00	0	25,96
R2023	On	05/05/2022	Bond Future	6.29	Call			584.71000	0.58471	560,850	1.15	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			2.08000	0.00208	1,010	1.15	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			592.42000	0.59242	568,620	1.15	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			1.94000	0.00194	0,930	1.15	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			600.13000	0.60013	576,380	1.15	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			1.81000	0.00181	0,850	1.15	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			248.73000	0.24873	254,060	0.56	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			54.24000	0.05424	49,050	0.56	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			239.49000	0.23949	244,730	0.55	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			55.91000	0.05591	50,630	0.55	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			244.01000	0.24401	249,300	0.55	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			54.97000	0.05497	49,740	0.55	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			15.90000	0.01590	21,430	0.34	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			323.12000	0.32312	283,810	0.35	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			15.98000	0.01598	21,490	0.35	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			316.67000	0.31667	277,380	0.34	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			15.66000	0.01566	21,190	0.34	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			319.97000	0.31997	280,680	0.34	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	25,96
R2030	On	05/05/2022	Bond Future			9.94583	91.84129	9.78683	92.63271		8.15	3,673,651.60	40	77,88
R2030	On	04/08/2022	Bond Future			10.16143	89.08311	10.00059	89.85545		8.42	117,856,954.53	1,323	47,02
R2030	On	03/11/2022	Bond Future			10.35596	90.36435	10.17677	91.19717		7.93	0.00	0	
R2030	On	02/02/2023	Bond Future			10.52646	87.87770	10.33813	88.72469		7.94	0.00	0	
Total R2030 Future												121,530,606.13	1,363	124,96
R2030	On	05/05/2022	Bond Future	8.47	Call			0.01000	0.00001	0,000	7.51	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	8.14	Put			8,743.93000	8.74393	9,535,350	7.50	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.00000	0.00000	0,000	7.50	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	7.73	Put			11,085.26000	11.08526	11,876,680	7.49	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.49	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Call			1,216.22000	1.21622	653,910	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			1.54000	0.00154	1,350	9.93	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			6,005.70000	6.00570	5,214,090	9.93	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			138.65000	0.13865	213,100	8.81	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,225.53000	2.22553	1,508,560	8.81	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,908.72000	6.90872	7,700,130	7.51	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			82.88000	0.08288	13,010	7.73	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			144.87000	0.14487	223,190	8.79	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			2,183.15000	2.18315	1,470,050	8.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			151.35000	0.15135	233,670	8.78	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			2,141.00000	2.14100	1,431,900	8.78	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			404.16000	0.40416	633,270	8.39	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	8.81	Call			0.80000	0.00080	0,020	7.53	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.65	Put			1,111.97000	1.11197	1,622,760	8.05	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			423.75000	0.42375	143,120	8.05	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,279.66000	1.27966	1,835,780	7.99	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.60	Call			338.28000	0.33828	102,980	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,303.54000	2.30354	3,025,090	7.73	0.00	0	1,01
R2030	On	05/05/2022	Bond Future	9.15	Put			3,279.64000	3.27964	4,053,470	7.60	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	9.15	Call		19.11000	0.01911	1,520	7.60	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	8.89	Put		4,636.46000	4.63646	5,426,090	7.55	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		1.84000	0.00184	0,050	7.55	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put		5,063.35000	5.06335	5,853,990	7.53	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,967.54000	4.96754	5,648,300	7.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		224.31000	0.22431	132,730	7.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Put		404.51000	0.40451	514,780	9.44	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call		4,842.93000	4.84293	4,180,860	9.44	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,934.94000	2.93494	3,467,300	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		775.07000	0.77507	535,090	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put		8,739.34000	8.73934	9,497,300	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		27.61000	0.02761	13,230	7.99	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Put		2,968.95000	2.96895	3,504,840	8.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		759.29000	0.75929	522,840	8.12	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,003.20000	3.00320	3,542,600	8.11	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		743.72000	0.74372	510,780	8.11	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		1,950.31000	1.95031	1,551,150	7.98	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,356.52000	2.35652	2,784,280	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		1,996.67000	1.99667	1,591,610	7.99	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,380.28000	2.38028	2,810,980	7.98	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		1,973.42000	1.97342	1,571,300	7.98	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,404.21000	2.40421	2,837,870	7.98	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Put		7,617.03000	7.61703	8,363,050	7.36	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		347.74000	0.34774	246,770	7.36	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Put		3,953.50000	3.95350	4,497,540	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		1,475.63000	1.47563	1,172,680	7.84	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,381.14000	4.38114	4,959,110	7.76	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.66	Call		1,244.31000	1.24431	975,290	7.76	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,553.86000	3.55386	4,063,500	7.91	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.94	Call		1,728.98000	1.72898	1,391,630	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,365.37000	3.36537	3,857,670	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,864.77000	1.86477	1,510,080	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,993.49000	5.99349	6,674,080	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		648.75000	0.64875	482,350	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,391.62000	3.39162	3,886,420	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,844.78000	1.84478	1,492,590	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,418.33000	3.41833	3,915,600	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,825.23000	1.82523	1,475,510	7.94	0.00	0	
Total R2030 Option											0.00	0	29,42

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2030											121,530,606.13	1,363	154,33	
R2032	On	05/05/2022			10.33615	88.14982	10.16196	89.12807		9.45		0.00	0	132,72
R2032	On	04/08/2022			10.53116	89.34729	10.35459	90.31003		9.09		0.00	0	19,72
R2032	On	03/11/2022			10.71705	86.48052	10.52384	87.50490		9.26		0.00	0	
R2032	On	02/02/2023			10.87835	87.93578	10.67661	88.97749		8.89		0.00	0	
Total R2032 Future											0.00	0	152,47	
R2032	On	05/05/2022	10.29	Call			1,255.42000	1.25542	613,430	9.97	0.00	0	0	98
R2032	On	05/05/2022	10.18	Put			781.92000	0.78192	1,243,290	9.76	0.00	0	0	
R2032	On	05/05/2022	10.18	Call			883.91000	0.88391	367,030	9.76	0.00	0	0	78
R2032	On	05/05/2022	9.58	Put			3,405.06000	3.40506	4,356,590	8.73	0.00	0	0	
R2032	On	05/05/2022	9.58	Call			28.86000	0.02886	2,140	8.73	0.00	0	0	78
R2032	On	05/05/2022	10.98	Call			4,495.03000	4.49503	3,526,860	11.17	0.00	0	0	
R2032	On	05/05/2022	11.18	Put			7.52000	0.00752	9,340	11.36	0.00	0	0	78
R2032	On	05/05/2022	11.18	Call			5,524.73000	5.52473	4,548,300	11.36	0.00	0	0	
R2032	On	05/05/2022	11.04	Put			17.41000	0.01741	23,770	11.24	0.00	0	0	
R2032	On	05/05/2022	11.04	Call			4,803.89000	4.80389	3,832,000	11.24	0.00	0	0	
R2032	On	05/05/2022	10.29	Put			534.93000	0.53493	871,190	9.97	0.00	0	0	
R2032	On	05/05/2022	11.03	Put			18.45000	0.01845	25,330	11.23	0.00	0	0	
R2032	On	05/05/2022	11.03	Call			4,752.41000	4.75241	3,781,040	11.23	0.00	0	0	
R2032	On	05/05/2022	11.02	Put			19.54000	0.01954	26,990	11.22	0.00	0	0	
R2032	On	05/05/2022	11.02	Call			4,700.93000	4.70093	3,730,130	11.22	0.00	0	0	
R2032	On	05/05/2022	10.98	Put			24.37000	0.02437	34,450	11.17	0.00	0	0	98
R2032	On	04/08/2022	10.20	Put			2,319.47000	2.31947	2,861,360	9.28	0.00	0	0	
R2032	On	04/08/2022	10.20	Call			1,464.83000	1.46483	1,043,980	9.28	0.00	0	0	
R2032	On	04/08/2022	11.89	Put			189.58000	0.18958	248,720	11.58	0.00	0	0	
R2032	On	04/08/2022	11.89	Call			8,106.77000	8.10677	7,203,170	11.58	0.00	0	0	
R2032	On	04/08/2022	11.60	Put			301.25000	0.30125	394,320	11.21	0.00	0	0	80
R2032	On	04/08/2022	11.60	Call			6,799.19000	6.79919	5,929,520	11.21	0.00	0	0	
R2032	On	04/08/2022	9.40	Put			5,672.48000	5.67248	6,537,720	8.40	0.00	0	0	
R2032	On	04/08/2022	9.40	Call			213.36000	0.21336	115,860	8.40	0.00	0	0	1,30
R2032	On	04/08/2022	10.22	Put			2,258.95000	2.25895	2,791,370	9.30	0.00	0	0	
R2032	On	04/08/2022	10.22	Call			1,515.50000	1.51550	1,085,180	9.30	0.00	0	0	
R2032	On	04/08/2022	10.21	Put			2,289.17000	2.28917	2,826,300	9.29	0.00	0	0	
R2032	On	04/08/2022	10.21	Call			1,490.15000	1.49015	1,064,540	9.29	0.00	0	0	
R2032	On	04/08/2022	8.97	Put			8,104.11000	8.10411	9,044,730	7.87	0.00	0	0	
R2032	On	04/08/2022	8.97	Call			38.61000	0.03861	16,490	7.87	0.00	0	0	80
R2032	On	04/08/2022	10.10	Put			2,639.52000	2.63952	3,228,690	9.19	0.00	0	0	
R2032	On	04/08/2022	10.10	Call			1,226.10000	1.22610	852,530	9.19	0.00	0	0	1,30
R2032	On	04/08/2022	9.72	Put			4,124.86000	4.12486	4,881,180	8.82	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	04/08/2022	Bond Future	9.72	Call			544.81000	0.54481	338,390	8.82	0.00	0	80
R2032	On	03/11/2022	Bond Future	12.30	Call			9,206.75000	9.20675	8,278,840	11.52	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			807.97000	0.80797	1,011,890	10.49	0.00	0	50
R2032	On	03/11/2022	Bond Future	11.55	Call			6,068.47000	6.06847	5,248,010	10.49	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Put			2,066.27000	2.06627	2,516,560	9.40	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,842.68000	2.84268	2,268,590	9.40	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.66	Call			2,812.37000	2.81237	2,241,840	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,324.86000	2.32486	2,814,930	9.31	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.56	Call			2,517.81000	2.51781	1,983,500	9.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,502.33000	2.50233	3,018,290	9.25	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.49	Call			2,321.25000	2.32125	1,812,830	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			368.95000	0.36895	465,420	11.52	0.00	0	70
R2032	On	03/11/2022	Bond Future	10.21	Call			1,620.64000	1.62064	1,217,950	9.03	0.00	0	50
R2032	On	03/11/2022	Bond Future	10.16	Put			3,482.16000	3.48216	4,122,880	8.99	0.00	0	10
R2032	On	03/11/2022	Bond Future	10.16	Call			1,508.58000	1.50858	1,124,920	8.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,650.58000	3.65058	4,310,240	8.94	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.11	Call			1,401.16000	1.40116	1,036,440	8.94	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,088.78000	2.08878	2,542,630	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			1,031.85000	1.03185	737,950	8.75	0.00	0	70
R2032	On	03/11/2022	Bond Future	9.46	Put			6,352.67000	6.35267	7,231,360	8.28	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			411.92000	0.41192	266,230	8.28	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.36	Put			6,865.63000	6.86563	7,766,200	8.29	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			339.20000	0.33920	215,390	8.29	0.00	0	40
R2032	On	03/11/2022	Bond Future	10.21	Put			3,319.50000	3.31950	3,941,190	9.03	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put			7,128.00000	7.12800	8,038,610	8.30	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			306.90000	0.30690	193,130	8.30	0.00	0	10
R2032	On	03/11/2022	Bond Future	9.92	Put			4,339.90000	4.33990	5,070,380	8.75	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Put			5,252.17000	5.25217	5,999,200	8.47	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,191.80000	1.19180	897,120	8.47	0.00	0	70
R2032	On	02/02/2023	Bond Future	9.47	Put			7,174.64000	7.17464	8,045,460	8.12	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			579.41000	0.57941	408,520	8.12	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.31	Put			7,966.83000	7.96683	8,870,160	8.10	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			447.85000	0.44785	309,470	8.10	0.00	0	40
R2032	On	02/02/2023	Bond Future	12.75	Put			471.58000	0.47158	578,900	11.06	0.00	0	70
R2032	On	02/02/2023	Bond Future	12.75	Call			10,422.44000	10.42244	9,488,050	11.06	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put			1,075.55000	1.07555	1,301,550	10.26	0.00	0	50
R2032	On	02/02/2023	Bond Future	11.84	Call			6,859.26000	6.85926	6,043,550	10.26	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put			1,217.47000	1.21747	1,470,420	10.08	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			6,285.12000	6.28512	5,496,360	10.08	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Put			2,883.92000	2.88392	3,396,140	9.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	10.67	Call		2,849.50000	2.84950	2,320,010	9.00	0.00	0	71
R2032	On	02/02/2023	Bond Future	10.50	Put		3,332.98000	3.33298	3,898,190	8.89	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.50	Call		2,407.13000	2.40713	1,930,630	8.89	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,621.26000	3.62126	4,218,030	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,165.33000	2.16533	1,720,390	8.83	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		3,651.21000	3.65121	4,251,140	8.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		2,142.04000	2.14204	1,700,260	8.82	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,681.04000	3.68104	4,284,140	8.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		2,118.59000	2.11859	1,679,980	8.81	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put		4,185.45000	4.18545	4,839,150	8.71	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Call		1,764.61000	1.76461	1,376,600	8.71	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.16	Put		4,385.15000	4.38515	5,057,840	8.66	0.00	0	41
R2032	On	02/02/2023	Bond Future	10.16	Call		1,639.56000	1.63956	1,270,540	8.66	0.00	0	
Total R2032 Option											0.00	0	20,05
Total For R2032											0.00	0	172,56
R2035	On	05/05/2022	Bond Future			10.69020	89.17889	10.51602	90.28013	10.74	1,426,862.24	16	71,31
R2035	On	04/08/2022	Bond Future			10.88211	90.35011	10.70532	91.43734	10.35	4,065,754.95	45	56,01
R2035	On	03/11/2022	Bond Future			11.05550	87.18500	10.86370	88.33608	10.51	0.00	0	
R2035	On	02/02/2023	Bond Future			11.20682	88.69022	11.00726	89.86060	10.10	0.00	0	
Total R2035 Future											5,492,617.19	61	127,35
R2035	On	05/05/2022	Bond Future	10.72	Call		1,736.49000	1.73649	927,760	11.17	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		448.81000	0.44881	741,320	11.17	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,213.02000	2.21302	1,310,690	11.41	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		303.81000	0.30381	502,720	11.41	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,722.35000	6.72235	5,621,880	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		5.24000	0.00524	6,010	12.86	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,778.97000	6.77897	5,678,400	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		4.93000	0.00493	5,600	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,835.54000	6.83554	5,734,880	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		4.63000	0.00463	5,210	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,187.70000	12.18770	11,086,460	13.69	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,607.24000	1.60724	1,140,950	10.39	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		2,704.74000	2.70474	3,325,680	10.39	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,220.60000	2.22060	1,648,510	10.62	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,067.65000	2.06765	2,582,790	10.62	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		97.53000	0.09753	46,220	8.91	0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		7,842.89000	7.84289	8,878,810	8.91	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		310.18000	0.31018	173,970	9.42	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 Interr
R2035	On	04/08/2022	Bond Future	9.84	Put			5,921.72000	5.92172	6,872,740	9.42	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			8,752.98000	8.75298	7,741,350	12.92	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			246.66000	0.24666	322,260	12.92	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			1,931.41000	1.93141	1,406,470	10.51	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,338.04000	2.33804	2,900,330	10.51	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			2,187.38000	2.18738	1,620,480	10.61	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,096.36000	2.09636	2,616,690	10.61	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,254.06000	2.25406	1,676,820	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,039.25000	2.03925	2,549,240	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,765.18000	3.76518	3,006,640	11.26	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,185.68000	1.18568	1,514,370	11.26	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			4,807.32000	4.80732	5,604,750	10.06	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,936.96000	1.93696	1,469,980	10.35	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,742.61000	3.74261	4,426,710	10.35	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Put			2,297.21000	2.29721	2,784,420	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,707.75000	3.70775	3,013,480	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,115.43000	2.11543	2,572,240	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			497.39000	0.49739	325,090	9.40	0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			7,161.58000	7.16158	8,140,360	9.40	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,294.48000	1.29448	940,830	10.06	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,072.24000	2.07224	2,521,630	10.94	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			10,520.16000	10.52016	9,478,470	13.30	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			442.62000	0.44262	552,010	13.30	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			3,203.69000	3.20369	2,563,290	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,443.25000	2.44325	2,953,930	10.73	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			3,415.58000	3.41558	2,751,710	10.81	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			3,745.16000	3.74516	3,047,170	10.93	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,093.86000	2.09386	2,546,950	10.93	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,782.47000	3.78247	3,080,780	10.94	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,495.52000	1.49552	1,141,180	9.74	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			5,832.33000	5.83233	6,648,370	9.74	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,324.23000	2.32423	1,843,910	10.03	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,416.01000	4.41601	5,106,070	10.03	0.00	0	50
R2035	On	02/02/2023	Bond Future	10.87	Call			2,899.63000	2.89963	2,345,450	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,717.96000	3.71796	4,334,160	10.19	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,928.82000	2.92882	2,371,160	10.20	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,687.16000	3.68716	4,299,880	10.20	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			686.61000	0.68661	488,380	9.25	0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			8,210.06000	8.21006	9,182,210	9.25	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,481.79000	3.48179	2,862,290	10.35	0.00	0	

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	02/02/2023	Bond Future	11.06	Put		3,170.26000	3.17026	3,721,140	10.35	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call		12,275.77000	12.27577	11,212,950	12.55	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		477.00000	0.47700	584,560	12.55	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		2,870.57000	2.87057	2,319,890	10.18	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		3,748.95000	3.74895	4,368,650	10.18	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		3,449.40000	3.44940	2,833,290	10.34	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		3,196.82000	3.19682	3,751,090	10.34	0.00	0	
Total R2035 Option											0.00	0	10,95
Total For R2035											5,492,617.19	61	138,34
R2037	On	05/05/2022	Bond Future			10.81370	85.43791	10.64954	86.49238	11.42	128,156,865.00	1,500	54,38
R2037	On	04/08/2022	Bond Future			10.99684	82.34241	10.83045	83.38334	11.58	9,881,089.20	120	78,48
R2037	On	03/11/2022	Bond Future			11.16042	83.52700	10.98028	84.62890	11.21	0.00	0	
R2037	On	02/02/2023	Bond Future			11.30586	80.67569	11.11870	81.79630	11.36	0.00	0	
Total R2037 Future											138,037,954.20	1,620	132,83
R2037	On	05/05/2022	Bond Future	11.84	Call		7,226.77000	7.22677	6,172,250	13.89	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		4.07000	0.00407	4,060	13.88	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,170.25000	7.17025	6,115,770	13.88	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		4.33000	0.00433	4,360	13.87	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,113.69000	7.11369	6,059,250	13.87	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		3.83000	0.00383	3,780	13.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,923.67000	1.92367	2,383,910	11.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		2,423.75000	2.42375	1,843,060	11.78	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		419.39000	0.41939	537,450	13.69	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.95	Call		7,066.60000	7.06660	6,143,730	13.69	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,257.08000	5.25708	6,119,570	10.54	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		450.30000	0.45030	271,860	10.54	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		923.52000	0.92352	1,172,030	12.69	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,526.45000	4.52645	3,734,030	12.69	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		1,250.42000	1.25042	1,575,530	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,596.97000	3.59697	2,881,150	12.28	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.90	Put		1,951.44000	1.95144	2,416,590	11.77	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,388.90000	2.38890	1,813,120	11.77	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		1,979.35000	1.97935	2,449,430	11.76	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,354.12000	2.35412	1,783,270	11.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,108.27000	4.10827	3,413,320	11.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,048.29000	2.04829	2,455,240	11.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,030.18000	4.03018	3,341,990	11.89	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,089.35000	2.08935	2,503,060	11.89	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,069.28000	4.06928	3,377,700	11.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.31	Put		2.0684000	2.06884	2,479,160	11.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,589.68000	3.58968	4,154,800	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,141.92000	3.14192	2,583,090	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,559.01000	3.55901	4,120,790	11.40	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,081.18000	3.08118	2,529,040	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,620.28000	3.62028	4,188,750	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,111.62000	3.11162	2,556,130	11.39	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											138,037,954.20	1,620	135,08
R2040	On	05/05/2022	Bond Future			10.94263	87.36462	10.77841	88.49847	12.05	0.00	0	52,25
R2040	On	04/08/2022	Bond Future			11.12095	84.04489	10.95431	85.16562	12.25	4,622,468.95	55	58,68
R2040	On	03/11/2022	Bond Future			11.28002	85.25408	11.10005	86.43798	11.86	0.00	0	
R2040	On	02/02/2023	Bond Future			11.42181	82.18166	11.23493	83.38563	12.05	0.00	0	
Total R2040 Future											4,622,468.95	55	110,95
R2040	On	05/05/2022	Bond Future	9.82	Call		0.94000	0.00094	0,010	10.78	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		7,113.19000	7.11319	8,246,110	10.78	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		427.71000	0.42771	120,370	11.66	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		1,901.04000	1.90104	2,727,550	11.66	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,305.26000	7.30526	6,171,760	14.46	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		0.00000	0.00000	0,000	15.37	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		6.24000	0.00624	6,590	14.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,365.50000	7.36550	6,231,930	14.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		5.87000	0.00587	6,150	14.47	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,425.68000	7.42568	6,292,040	14.48	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		5.52000	0.00552	5,730	14.48	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,753.44000	13.75344	12,619,590	15.37	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,635.50000	2.63550	2,010,340	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,123.56000	2.12356	2,619,130	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,453.64000	8.45364	7,435,900	14.98	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		376.14000	0.37614	479,130	14.98	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		79.66000	0.07966	37,860	10.49	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		9,315.63000	9.31563	10,394,560	10.49	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,543.00000	1.54300	1,097,010	12.18	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,299.03000	3.29903	3,973,770	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,674.21000	2.67421	2,043,840	12.66	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,094.99000	2.09499	2,585,350	12.66	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,713.16000	2.71316	2,077,620	12.68	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,066.75000	2.06675	2,551,940	12.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,256.69000	2.25669	2,707,150	12.35	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	03/11/2022	Bond Future	11.41	Call		4,256.13000	4.25613	3,518,980	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,233.34000	2.23334	2,680,090	12.37	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,174.58000	4.17458	3,444,880	12.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,280.00000	2.28000	2,734,200	12.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,215.41000	4.21541	3,481,970	12.35	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,248.32000	3.24832	2,664,990	12.15	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,068.62000	4.06862	4,689,260	12.15	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,280.67000	3.28067	2,693,750	12.16	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,034.85000	4.03485	4,651,900	12.16	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,216.42000	3.21642	2,636,670	12.14	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,102.93000	4.10293	4,727,150	12.14	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											4,622,468.95	55	115,93
R2044	On	05/05/2022	Bond Future			10.97069	84.11028	10.80637	85.26873	12.74	0.00	0	46,43
R2044	On	04/08/2022	Bond Future			11.13969	80.87156	10.97277	82.01826	12.96	0.00	0	34,17
R2044	On	03/11/2022	Bond Future			11.29012	82.03504	11.11035	83.24363	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future			11.42392	79.03377	11.23739	80.26282	12.77	0.00	0	
Total R2044 Future											0.00	0	80,54
R2044	On	05/05/2022	Bond Future	11.91	Call		7,298.15000	7.29815	6,140,270	15.31	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		7.35000	0.00735	7,920	15.31	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,358.81000	7.35881	6,200,840	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		6.93000	0.00693	7,410	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,419.40000	7.41940	6,261,340	15.33	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		6.53000	0.00653	6,920	15.33	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,900.12000	2.90012	2,232,480	13.52	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,023.65000	2.02365	2,502,710	13.52	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,819.25000	2.81925	2,162,050	13.48	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,079.52000	2.07952	2,569,020	13.48	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,859.47000	2.85947	2,197,040	13.50	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,051.32000	2.05132	2,535,590	13.50	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,326.54000	2.32654	2,788,980	13.08	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,300.69000	4.30069	3,550,740	13.10	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,302.73000	2.30273	2,761,370	13.10	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,217.74000	4.21774	3,475,420	13.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,350.57000	2.35057	2,816,840	13.06	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,259.15000	4.25915	3,513,000	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,438.34000	3.43834	2,827,750	12.92	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,025.12000	4.02512	4,643,580	12.92	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,471.83000	3.47183	2,857,580	12.93	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
R2044	On	02/02/2023	Bond Future	11.16	Put			3,991.10000	3.99110	4,605,900	12.93	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			3,405.02000	3.40502	2,798,070	12.91	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			4,059.40000	4.05940	4,681,500	12.91	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	80,54
R2048	On	05/05/2022	Bond Future			10.90886	83.14709	10.73941	84.38207		13.24	166,294.18	2	137,71
R2048	On	04/08/2022	Bond Future			11.07035	84.23858	10.89794	85.46311		12.80	0.00	0	168,10
R2048	On	03/11/2022	Bond Future			11.21515	81.04794	11.02992	82.33513		13.06	0.00	0	
R2048	On	02/02/2023	Bond Future			11.34109	82.44799	11.14900	83.75694		12.61	0.00	0	
Total R2048 Future												166,294.18	2	305,86
R2048	On	05/05/2022	Bond Future	11.79	Call			7,176.85000	7.17685	5,943,600	15.78	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			9.78000	0.00978	11,510	15.78	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,239.20000	7.23920	6,005,770	15.79	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			9.22000	0.00922	10,770	15.79	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,301.51000	7.30151	6,067,910	15.80	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			8.70000	0.00870	10,080	15.80	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			562.01000	0.56201	338,790	11.85	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put			5,866.13000	5.86613	6,867,440	11.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			952.25000	0.95225	619,080	12.24	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			4,677.02000	4.67702	5,568,380	12.24	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			2,773.55000	2.77355	2,090,620	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			2,186.70000	2.18670	2,728,300	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			2,813.49000	2.81349	2,124,830	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			2,155.63000	2.15563	2,691,500	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			92.26000	0.09226	43,150	10.96	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			9,570.66000	9.57066	10,746,080	10.96	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			2,853.69000	2.85369	2,159,330	13.15	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,124.92000	2.12492	2,655,090	13.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			2,463.82000	2.46382	1,827,540	13.01	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put			2,449.00000	2.44900	3,037,250	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,356.39000	2.35639	2,849,770	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,271.11000	4.27111	3,485,590	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,406.19000	2.40619	2,907,860	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,313.80000	4.31380	3,524,130	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,381.28000	2.38128	2,878,800	13.46	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,356.41000	4.35641	3,562,600	13.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			3,578.55000	3.57855	2,924,780	12.69	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			4,058.04000	4.05804	4,713,220	12.69	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			3,509.26000	3.50926	2,863,350	12.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	02/02/2023	Bond Future	11.06	Put		4,128.67000	4.12867	4,791,710	12.67	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		3,543.68000	3.54368	2,893,840	12.68	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,093.07000	4.09307	4,752,180	12.68	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											166,294.18	2	309,26
R209	On	05/05/2022	Bond Future			10.64960	69.13260	10.48031	70.07222	12.04	0.00	0	19,24
R209	On	04/08/2022	Bond Future			10.81326	70.07176	10.64191	71.00148	11.65	0.00	0	1,58
R209	On	03/11/2022	Bond Future			10.96779	67.93418	10.78325	68.91486	11.79	0.00	0	3,67
R209	On	02/02/2023	Bond Future			11.10142	69.07719	10.91023	70.07445	11.38	0.00	0	
Total R209 Future											0.00	0	24,40
R209	On	05/05/2022	Bond Future	9.50	Call			0.52000	0.00052	0,010	10.75	0	2,97
R209	On	05/05/2022	Bond Future	9.50	Put		5,812.87000	5.81287	6,751,980	10.75	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		7.34000	0.00734	0,300	10.83	0.00	0	6,57
R209	On	05/05/2022	Bond Future	9.75	Put		4,274.90000	4.27490	5,207,480	10.83	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		293.56000	0.29356	72,680	11.51	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		293.59000	0.29359	482,540	12.59	0.00	0	1,08
R209	On	05/05/2022	Bond Future	11.43	Call		5,057.50000	5.05750	4,120,810	14.15	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		11.10000	0.01110	14,030	14.15	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,107.22000	5.10722	4,170,270	14.16	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		10.50000	0.01050	13,170	14.16	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,601.20000	1.60120	2,319,940	11.51	0.00	0	9,00
R209	On	05/05/2022	Bond Future	11.45	Call		5,156.92000	5.15692	4,219,740	14.18	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		9.93000	0.00993	12,370	14.18	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,827.46000	7.82746	6,887,770	14.82	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		0.26000	0.00026	0,190	14.82	0.00	0	10,08
R209	On	05/05/2022	Bond Future	10.75	Call		1,782.01000	1.78201	1,031,340	12.59	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,682.88000	1.68288	1,230,540	11.75	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,023.19000	2.02319	2,500,570	11.75	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,710.28000	1.71028	1,253,340	11.77	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		1,995.47000	1.99547	2,468,250	11.77	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,655.86000	1.65586	1,208,120	11.74	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,051.36000	2.05136	2,533,340	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put		9,115.13000	9.11513	10,038,010	10.47	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		7,654.84000	7.65484	8,541,200	10.46	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		733.39000	0.73339	511,060	10.83	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,125.28000	5.12528	5,883,630	10.83	0.00	0	8,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,698.43000	1.69843	1,295,850	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,242.96000	3.24296	3,821,060	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		143.46000	0.14346	85,660	10.47	0.00	0	8,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.00	Put		1,918.87000	1.91887	2,319,710	12.06	0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,100.92000	3.10092	2,517,770	12.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,898.71000	1.89871	2,296,240	12.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,133.09000	3.13309	2,546,650	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,878.55000	1.87855	2,272,790	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		252.68000	0.25268	158,360	10.46	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,165.59000	3.16559	2,575,880	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,858.77000	1.85877	2,249,740	12.10	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,827.24000	4.82724	4,103,850	12.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,126.83000	1.12683	1,384,120	12.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,068.69000	3.06869	2,488,850	12.06	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,541.93000	2.54193	2,065,070	11.41	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,233.14000	3.23314	3,753,540	11.41	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,567.86000	2.56786	2,087,960	11.41	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,205.64000	3.20564	3,723,000	11.41	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,593.66000	2.59366	2,110,750	11.42	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,178.08000	3.17808	3,692,430	11.42	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											0.00	0	78,00
R210	On	05/05/2022	Bond Future			220.49709	220.49709	220.49506	220.49506		0.00	0	98
R210	On	04/08/2022	Bond Future			223.54770	223.54770	223.47433	223.47433		0.00	0	98
R210	On	03/11/2022	Bond Future			223.87706	223.87706	223.92121	223.92121		0.00	0	
R210	On	02/02/2023	Bond Future			227.68521	227.68521	227.73086	227.73086		0.00	0	
Total R210 Future											0.00	0	1,91
Total For R210											0.00	0	1,91
R213	On	05/05/2022	Bond Future			10.19279	83.05644	10.01864	83.93781	9.24	0.00	0	26,00
R213	On	04/08/2022	Bond Future			10.39593	84.14888	10.21934	85.01530	8.88	0.00	0	
R213	On	03/11/2022	Bond Future			10.58055	81.83947	10.38684	82.76321	8.83	0.00	0	
R213	On	02/02/2023	Bond Future			10.73997	83.25008	10.53747	84.18927	8.61	0.00	0	
Total R213 Future											0.00	0	26,00
R213	On	05/05/2022	Bond Future	10.63	Call		3,102.70000	3.10270	2,255,840	10.33	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		61.36000	0.06136	95,870	10.33	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,148.31000	3.14831	2,299,460	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		58.43000	0.05843	90,950	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,194.01000	3.19401	2,343,290	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		55.64000	0.05564	86,290	10.36	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		990.23000	0.99023	679,730	8.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,587.41000	2.58741	3,143,330	8.80	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		953.19000	0.95319	650,910	8.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.88	Put			2,651.72000	2.65172	3,215,860	8.78		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			971.60000	0.97160	665,210	8.79		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,619.43000	2.61943	3,179,460	8.79		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			6,344.52000	6.34452	7,152,620	8.20		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			1,097.97000	1.09797	805,350	8.72		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,779.68000	3.77968	4,410,800	8.72		0.00	0	4;
R213	On	03/11/2022	Bond Future	10.19	Put			2,728.98000	2.72898	3,245,910	8.97		0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Call			2,208.55000	2.20855	1,742,440	9.13		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,289.50000	2.28950	2,747,130	9.13		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			285.13000	0.28513	181,790	8.15		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			6,618.54000	6.61854	7,438,940	8.15		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			327.38000	0.32738	211,740	8.20		0.00	0	4;
R213	On	03/11/2022	Bond Future	10.39	Put			2,244.84000	2.24484	2,695,970	9.15		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,285.95000	2.28595	1,810,120	9.16		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,222.77000	2.22277	2,670,680	9.16		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			1,345.23000	1.34523	1,007,630	8.82		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,329.79000	3.32979	3,915,930	8.82		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			1,776.40000	1.77640	1,369,590	8.97		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			2,234.21000	2.23421	1,764,840	9.14		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,267.08000	2.26708	2,721,450	9.14		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,260.01000	2.26001	1,787,400	9.15		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call			1,861.76000	1.86176	1,474,540	8.42		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,410.43000	3.41043	3,962,400	8.42		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			2,162.16000	2.16216	1,735,420	8.51		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			3,044.18000	3.04418	3,556,630	8.51		0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Call			433.28000	0.43328	303,010	7.90		0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put			7,207.45000	7.20745	8,016,370	7.90		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			1,476.29000	1.47629	1,145,330	8.30		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			3,989.30000	3.98930	4,597,530	8.30		0.00	0	4;
R213	On	02/02/2023	Bond Future	12.20	Call			7,961.62000	7.96162	7,162,150	10.34		0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put			646.59000	0.64659	786,310	10.34		0.00	0	9;
R213	On	02/02/2023	Bond Future	10.22	Call			1,882.57000	1.88257	1,492,510	8.43		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,383.39000	3.38339	3,932,520	8.43		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			1,903.21000	1.90321	1,510,320	8.44		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,356.22000	3.35622	3,902,520	8.44		0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call			2,344.62000	2.34462	1,895,460	8.57		0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put			2,848.76000	2.84876	3,338,790	8.57		0.00	0	

Total R213 Option

0.00 0 5,28

Total For R213

0.00 0 31,33

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	05/05/2022			10.93426	66.15627	10.76995	67.10029		13.18	3,440,126.04	52	15,47
R214	On	04/08/2022			11.09751	67.02468	10.93089	67.95976		12.76	0.00	0	1,33
R214	On	03/11/2022			11.24410	64.71944	11.06517	65.70387		13.00	0.00	0	
R214	On	02/02/2023			11.37165	65.83719	11.18641	66.83832		12.56	0.00	0	
Total R214 Future											3,440,126.04	52	16,74
R214	On	05/05/2022	11.73	Call			5,241.66000	5.24166	4,300,250	15.61	0.00	0	
R214	On	05/05/2022	11.73	Put			12.94000	0.01294	15,550	15.61	0.00	0	
R214	On	05/05/2022	11.74	Call			5,291.96000	5.29196	4,350,310	15.63	0.00	0	
R214	On	05/05/2022	11.74	Put			12.27000	0.01227	14,640	15.63	0.00	0	
R214	On	05/05/2022	11.75	Call			5,342.23000	5.34223	4,400,350	15.65	0.00	0	
R214	On	05/05/2022	11.75	Put			11.64000	0.01164	13,780	15.65	0.00	0	
R214	On	04/08/2022	10.99	Call			2,133.00000	2.13300	1,618,510	13.10	0.00	0	
R214	On	04/08/2022	10.99	Put			1,798.85000	1.79885	2,219,440	13.10	0.00	0	
R214	On	04/08/2022	10.97	Call			2,071.52000	2.07152	1,565,850	13.07	0.00	0	
R214	On	04/08/2022	10.97	Put			1,850.13000	1.85013	2,279,540	13.07	0.00	0	
R214	On	04/08/2022	10.98	Call			2,102.15000	2.10215	1,592,060	13.08	0.00	0	
R214	On	04/08/2022	10.98	Put			1,824.35000	1.82435	2,249,340	13.08	0.00	0	
R214	On	03/11/2022	11.35	Put			1,893.42000	1.89342	2,270,510	13.45	0.00	0	
R214	On	03/11/2022	11.36	Call			3,483.36000	3.48336	2,872,890	13.47	0.00	0	
R214	On	03/11/2022	11.36	Put			1,873.72000	1.87372	2,247,680	13.47	0.00	0	
R214	On	03/11/2022	11.34	Call			3,415.74000	3.41574	2,811,550	13.44	0.00	0	
R214	On	03/11/2022	11.34	Put			1,913.30000	1.91330	2,293,540	13.44	0.00	0	
R214	On	03/11/2022	11.35	Call			3,449.49000	3.44949	2,842,150	13.45	0.00	0	
R214	On	02/02/2023	11.08	Call			2,751.64000	2.75164	2,260,480	12.64	0.00	0	
R214	On	02/02/2023	11.08	Put			3,337.96000	3.33796	3,847,930	12.64	0.00	0	
R214	On	02/02/2023	11.09	Call			2,778.89000	2.77889	2,284,730	12.65	0.00	0	
R214	On	02/02/2023	11.09	Put			3,309.75000	3.30975	3,816,720	12.65	0.00	0	
R214	On	02/02/2023	11.07	Call			2,724.52000	2.72452	2,236,360	12.63	0.00	0	
R214	On	02/02/2023	11.07	Put			3,366.36000	3.36636	3,879,330	12.63	0.00	0	
Total R214 Option											0.00	0	
Total For R214											3,440,126.04	52	16,74
Total for Bond											482,964,458.98	4,937	1,442,65
ES23	On	25/01/2023			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2048									0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future									0.00	0	
Total For R209									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/05/2022 GOVI			815.90400	815.90400	824.02800	824.02800			8,159,040.00	1	51
GOVI On 04/08/2022 GOVI			826.84800	826.84800	834.85600	834.85600			0.00	0	41
GOVI On 03/11/2022 GOVI			838.83000	838.83000	847.42100	847.42100			0.00	0	
GOVI On 02/02/2023 GOVI			852.87200	852.87200	861.64000	861.64000			0.00	0	
Total GOVI Future									8,159,040.00	1	91
GOVI On 05/05/2022 GOVI	788.23	Call			357,980.00000	35.79800	276,740,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call		357,880.00000	35.78800	276,640,000		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		357,780.00000	35.77800	276,540,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		155,760.00000	15.57600	75,680,000		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		155,960.00000	15.59600	75,880,000		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		155,860.00000	15.58600	75,780,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		269,910.00000	26.99100	184,000,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		270,110.00000	27.01100	184,200,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		270,010.00000	27.00100	184,100,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		108,100.00000	10.81000	20,420,000		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		108,000.00000	10.80000	20,320,000		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		108,200.00000	10.82000	20,520,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											8,159,040.00	1	9%
Total for GOVI											8,159,040.00	1	9%
AL37	On	05/05/2022	Index Future			816.40600	816.40600	819.38200	819.38200		0.00	0	
AL37	On	04/08/2022	Index Future			827.35700	827.35700	830.15000	830.15000		0.00	0	
AL37	On	03/11/2022	Index Future			839.34600	839.34600	842.64300	842.64300		0.00	0	
AL37	On	02/02/2023	Index Future			853.39700	853.39700	856.78200	856.78200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			926.58400	926.58400	935.25900	935.25900		0.00	0	
AL7T	On	04/08/2022	Index Future			939.01300	939.01300	947.54900	947.54900		0.00	0	
AL7T	On	03/11/2022	Index Future			952.62000	952.62000	961.80900	961.80900		0.00	0	
AL7T	On	02/02/2023	Index Future			968.56800	968.56800	977.94700	977.94700		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			827.34600	827.34600	835.51300	835.51300		0.00	0	1%
ALBI	On	04/08/2022	Index Future			838.44300	838.44300	846.49300	846.49300		0.00	0	1%

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			850.59300	850.59300	859.23200	859.23200			0.00	0	
ALBI	On	02/02/2023	Index Future			864.83300	864.83300	873.64900	873.64900			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			319.76400	319.76400	320.51800	320.51800			0.00	0	31
IGOV	On	04/08/2022	Index Future			324.13300	324.13300	324.80900	324.80900			0.00	0	10
IGOV	On	03/11/2022	Index Future			328.90800	328.90800	329.77600	329.77600			0.00	0	
IGOV	On	02/02/2023	Index Future			334.49100	334.49100	335.38600	335.38600			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR F	On	20/04/2022	Jibar Future			4.38500	95.61500	4.40000	95.60000			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.51500	95.48500	4.49000	95.51000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.86500	95.13500	4.82500	95.17500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			4.96000	95.04000	4.91500	95.08500			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.29000	94.71000	5.26000	94.74000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.40000	94.60000	5.34500	94.65500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.13000	93.87000	6.08000	93.92000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.45500	93.54500	6.42000	93.58000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.67000	93.33000	6.61500	93.38500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.86500	93.13500	6.81500	93.18500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			6.92500	93.07500	6.88500	93.11500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			7.15000	92.85000	7.10000	92.90000			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 :											491,123,498.98	4,938	1,444,61	
ABCPI3	On	07/12/2023	Spot Bond			2.25300	323.85665	2.25300	323.81515			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.59118			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.64891			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.96893	9.65000	102.94228				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.21000	92.31053	11.21000	92.28288				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.88335				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.58691				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.07646				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.50433				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.33264				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.91937				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.49533				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.93473				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.48893				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.39969				0.00	0	
Total ABFN26 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 ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.23416				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.42373				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.30953				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.26976				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.03762				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.43397				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.99575				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.40362				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.95348				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.69036				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.73464				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.84359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.17565				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.02143				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.02405				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.02596				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.42882				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.89240				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.79196				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.52867				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.30399				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.39952				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.18897				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.95363				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.98599				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.01301				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.84656				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.73922				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.99553				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.41590				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.44039				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.51177				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.65000	6.65000	6.65000	149.48653				0.00	0	200,000,00
Total ABKI04 SPOT										0.00	0	200,000,00
Total For ABKI04										0.00	0	200,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	35.31069	100.00000	35.23061				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.40000	2.40000	2.40000	159.19989				0.00	0	
Total ABN61 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 ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.41000	3.41000	3.41000	210.90561			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.18000	4.18000	4.18000	241.97841			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	101.60556			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.09500	8.09500	8.09500	112.66341			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	104.48797	5.55000	104.47213			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.64000	106.57685	5.64000	106.56048			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.78500	112.60909	7.78500	112.58533			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.50500	114.02208	8.50500	113.99584			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.08000	105.77751	6.08000	105.76030			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.87500	104.36462	7.87500	104.34272		60,448,500,000,000.00	7,676,000,000	4,438,000,00	
Total ABS7 SPOT								60,448,500,000,000.00	7,676,000,000	4,438,000,00	
Total For ABS7								60,448,500,000,000.00	7,676,000,000	4,438,000,00	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.25570	100.00000	12.22872			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.50800	327.58407	1.50800	327.54873			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.97000	10.97000	10.97000	102.93652				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.55942				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.54319				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.38872				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.54186				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.54186				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.55571				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.55571				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.15000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	166.75877				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.51586				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond					0.00000	101.46010				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.00267				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.23296				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.14545				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.37212				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.60222				0.00	1,600,000,000	800,000,000
Total AGL03 SPOT										0.00	1,600,000,000	800,000,000
Total For AGL03										0.00	1,600,000,000	800,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.09842				0.00	0	100,000,000
Total AGT01 SPOT										0.00	0	100,000,000
Total For AGT01										0.00	0	100,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.67598				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.74518				0.00	0	40,000,000
Total AGT03 SPOT										0.00	0	40,000,000
Total For AGT03										0.00	0	40,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	103.36604				0.00	0	300,000,000
Total AGT04 SPOT										0.00	0	300,000,000
Total For AGT04										0.00	0	300,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.03035				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.03128				0.00	0	
Total AH2A21 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.39500	99.65534	8.39500	99.63270				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.03287				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.03817				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.04478				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.02658				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF2O On 18/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	27,500,000,00
Total AHF2O2 SPOT										0.00	0	27,500,000,00
Total For AHF2O2										0.00	0	27,500,000,00
AHF5A On 21/08/2023 Spot Bond					0.00000	100.94171				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.80000	105.45991	6.80000	105.44043				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.88539				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.98997				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.05430				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.99843				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	100,000,00
Total For AHF5D1										0.00	0	100,000,00
AHF6A On 21/08/2022 Spot Bond					0.00000	100.98439				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.36864				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.98988				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.05419				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.50375				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.07184				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.15973				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.02204				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.99792				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.08634				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.05580				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	102.12269				0.00	0	100,000,00
Total AHF7D1 SPOT										0.00	0	100,000,00
Total For AHF7D1										0.00	0	100,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.55184				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.80000	103.49009	7.80000	103.46833				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.29200	105.47819	8.29200	105.45451				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.05500	93.51027	12.05500	93.48003				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.44000	189.09546	5.44000	189.05500				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.93243				0.00	240,000,000	120,000,00
Total APF06 SPOT										0.00	240,000,000	120,000,00
Total For APF06										0.00	240,000,000	120,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.47582				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.93273				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.68853				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.62751				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.08177				0.00	0	
Total APF15 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 APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.47578				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.53000	257.24187	4.53000	257.19308				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.03000	223.82489	5.03000	223.77945				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.28000	201.23687	4.28000	201.20021				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.59803				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.39805				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.59900	119.12485	4.59900	119.10196				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.47437				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.48105				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.52623				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.02659				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.83953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.59641				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.47523				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.07976				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.01064				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.98675				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.66711				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.46991				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.51097				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.79832				0.00	1,000,000,000	500,000,000
Total ASN310 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN310										0.00	1,000,000,000	500,000,000
ASN31 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	111.36737				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.71500	4.71500	4.71500	104.26539				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.48554				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.54996				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.21225				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.89500				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.70900	117.50069	4.70900	117.47776				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.51906				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.47431				0.00	48,400,000	12,100,000
Total ASN346 SPOT										0.00	48,400,000	12,100,000
Total For ASN346										0.00	48,400,000	12,100,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.50103				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.49873				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.49873				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.87378				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.59221				0.00	1,200,000,000	600,000,000
Total ASN369 SPOT										0.00	1,200,000,000	600,000,000

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 ASN369										0.00	1,200,000,000	600,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.48974				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.50682				0.00	0	200,000,000
Total ASN374 SPOT										0.00	0	200,000,000
Total For ASN374										0.00	0	200,000,000
ASN38: On 06/11/2023 Spot Bond					0.00000	100.00564				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.61487				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.61487				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.01754				0.00	0	100,000,000
Total ASN386 SPOT										0.00	0	100,000,000
Total For ASN386										0.00	0	100,000,000
ASN38: On 20/12/2024 Spot Bond					0.00000	100.49380				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.91084				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.57351				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.49055				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.57184				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.72089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.54574				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.46106				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.47476				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.61205				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.16656				0.00	0	400,000,00
Total ASN458 SPOT										0.00	0	400,000,00
Total For ASN458										0.00	0	400,000,00
ASN458 On 21/12/2026 Spot Bond					0.00000	103.87099				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.02991				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.03019				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	102.04968				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.51169				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	99.88301				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.86407				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.28733				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.73278				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	108.54600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.47427				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.22979				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.55971				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.55971				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.81897				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.79000	100.08985	9.79000	100.06357				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.97000	99.76345	8.97000	99.73941				0.00	0	
Total ASN509 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 ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.52000	98.49151	9.52000	98.46635				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.52000	98.49151	9.52000	98.46635				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	102.00681	9.10000	101.98201				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	102.43582	11.05000	102.40539				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.42496	11.00000	102.39467				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.31627	10.50000	102.28735				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.31627	10.50000	102.28735				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.32144				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.80178				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.21937				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.33802	10.60000	102.30883				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	103.30383	10.47000	102.28090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	102.32714	10.55000	102.29809				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	103.20243				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.93025				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.81261				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	100.32259				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.47434				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.60975				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	101.24411				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.39760				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	102.03737	9.22000	102.01197				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.16275				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN59 On 17/04/2023 Spot Bond					0.00000	100.03288				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	99.98522				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	99.93401				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.06319				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	98.38075				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	99.76140				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond					0.00000	100.50159				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.41804				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.52658				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.23374				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	101.48403				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.49976				0.00	0	
Total ASN624 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 ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.11243				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.30441				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.56378				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.61706				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.86775				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.56413				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.72032				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.22108				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.43258				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.90366				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.07706				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.31178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.41944				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	100.59192				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN682 On 20/06/2026 Spot Bond					0.00000	100.61625				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN683 On 31/08/2026 Spot Bond					0.00000	103.02928				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN684 On 22/06/2026 Spot Bond					0.00000	100.88618				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN685 On 31/03/2032 Spot Bond					0.00000	100.42260				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN686 On 31/01/2030 Spot Bond					0.00000	99.86977				0.00	0	
Total ASN686 SPOT										0.00	0	
Total For ASN686										0.00	0	
ASN687 On 31/07/2026 Spot Bond					0.00000	99.77359				0.00	0	
Total ASN687 SPOT										0.00	0	
Total For ASN687										0.00	0	
ASN688 On 31/01/2030 Spot Bond					0.00000	100.23359				0.00	0	
Total ASN688 SPOT										0.00	0	
Total For ASN688										0.00	0	
ASN689 On 31/01/2030 Spot Bond					0.00000	99.76504				0.00	0	
Total ASN689 SPOT										0.00	0	
Total For ASN689										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	100.53511				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN70: On 20/06/2026 Spot Bond					0.00000	100.53917				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.48245				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.24310				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.50764				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.15728				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.43824				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.84480				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.30807				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.34020				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.67392				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.03443				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.80660				0.00	0	
Total ASN733 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 ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.78100				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.01445				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.43672				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.51480				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.52293				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.42344				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.79202				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.79810				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.65858				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.62257				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.22384	9.22384	9.22384	108.21701				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN784 On 25/04/2022 Spot Bond					0.00000	101.22563				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	101.24113				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	101.25250				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	101.25250				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	100.84490				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.47168				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 06/06/2022 Spot Bond					0.00000	100.70036				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN800 On 08/06/2022 Spot Bond					0.00000	100.58466				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN802 On 31/07/2027 Spot Bond					0.00000	99.76463				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.79366				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.79337				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN807 On 15/03/2023 Spot Bond					0.00000	100.70329				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN808 On 21/12/2026 Spot Bond					0.00000	100.56608				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN817 On 01/07/2022 Spot Bond					0.00000	100.29408				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN818 On 06/04/2025 Spot Bond					0.00000	100.30302				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN819 On 01/07/2022 Spot Bond					0.00000	100.30258				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.26706				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.20700				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.22140				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	99.54616				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.21965				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.26302				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.26233				0.00	0	
Total ASN826 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.14272				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.12296				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.12296				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total ASN834 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For ASN834									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
ASN83 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	15,500,000,000	15,500,000,000	
Total ASN837 SPOT									10,000,000,000,000.00	15,500,000,000	15,500,000,000	
Total For ASN837									10,000,000,000,000.00	15,500,000,000	15,500,000,000	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.40325				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.80134				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.94127				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.34148				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.68000	99.41579	6.68000	99.39795				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.16187				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.37852				0.00	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 BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.50757				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	102.57859				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.58000	11.58000	11.58000	102.53869				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.48273				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.33166				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.33232				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.27631				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.65562				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.19326				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.17638				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.53599				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.80197				0.00	0	200,000,00
Total BAYA82 SPOT										0.00	0	200,000,00
Total For BAYA82										0.00	0	200,000,00
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.66857				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.50673				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.53505				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.57017				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.70979				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.32866				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.05348				0.00	400,000,000	200,000,00
Total BAYA89 SPOT										0.00	400,000,000	200,000,00
Total For BAYA89										0.00	400,000,000	200,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.69648				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.49357				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.50730				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.49318				0.00	0	
Total BAYA93 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 BAYA93										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.60557				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.92272				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.61997				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.60635				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.83812				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.63472				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.60591				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.52500	8.52500	8.52500	98.19531				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.38813				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.12535				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.76553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.10546				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.72654				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.46854				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.13032				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.42332				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.36508				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.79000	102.96045	7.79000	102.93908				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.03349				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.20435				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.33503				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.28351				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	104.10336				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.57696				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.63939				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.36761				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.54000	108.66022	6.54000	108.64090				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.59510				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.87324				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.19483				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.01068				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.84978				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.17384				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.74300				0.00	0	
Total BNPP04 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 BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	93.03000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	64.90400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	50.28300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	101.00052				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.77301				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.68694				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.23562				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.32682				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.04813				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.66151				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.15388				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.46920				0.00	320,000,000	160,000,00

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 BPPF23 SPOT										0.00	320,000,000	160,000,000
Total For BPPF23										0.00	320,000,000	160,000,000
BPPF21 On 03/08/2022 Spot Bond					0.00000	101.40990				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.35552				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	101.16271				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	101.20481				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF31 On 24/08/2022 Spot Bond					0.00000	100.83505				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.06722				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF31 On 03/11/2022 Spot Bond					0.00000	101.06796				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	100.40086				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.15977				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.59079				0.00	1,200,000,000	600,000,000
Total CBL29 SPOT										0.00	1,200,000,000	600,000,000
Total For CBL29										0.00	1,200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	101.15621				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.02000	109.10411	8.02000	109.08055				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.27000	110.59637	8.27000	110.57176				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.87000	106.87167	8.87000	106.84647				0.00	0	1,000,000,00
Total CCT03 SPOT										0.00	0	1,000,000,00
Total For CCT03										0.00	0	1,000,000,00
CCT04 On 17/07/2027 Spot Bond			10.29000	10.29000	10.29000	102.29510				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.81516				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.14960				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.22706				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.90960				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.90406				0.00	0	119,749,80
Total CGR51 SPOT										0.00	0	119,749,80
Total For CGR51										0.00	0	119,749,80
CLN315 On 20/03/2023 Spot Bond			4.77000	105.55670	4.77000	102.97200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.51600				0.00	0	
Total CLN317 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 CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.46561				0.00	0	101,000,00
Total CLN345 SPOT										0.00	0	101,000,00
Total For CLN345										0.00	0	101,000,00
CLN36 On 20/03/2024 Spot Bond			7.60000	106.08667	7.60000	106.06516				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	108.51730	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.62699				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	99.91071				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.37719				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	100.20211	10.98000	100.17301				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	106.13900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	113.23203	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.28800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.51095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.14148				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.13248				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.10000	148.22267	5.10000	148.19218				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.54000	146.51816	5.54000	146.48630				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.16524				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.80000	102.71874	6.80000	102.69995				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.59153				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.93762				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.20000	107.46822	7.20000	107.44756				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.61489				0.00	0	200,000,00
Total CLN497 SPOT										0.00	0	200,000,00
Total For CLN497										0.00	0	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	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.18425				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.19358				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.72963				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.18020				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.69695				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.36392				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	98.42179				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	100.95784	9.96000	100.93135				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	99.78556	10.01000	99.75879				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.00958				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	102.93199	9.60000	102.90541				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.64303				0.00	0	
Total CLN520 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 CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.85695				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.03472	9.20000	101.01013				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.38544				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.15836				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.00048				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.12570				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.64303				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.55170				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.03467				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.75000	104.29025	9.75000	104.26282				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.30724				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.93392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.03932				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	150.13500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.88808				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	101.65986				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.22000	104.44192	9.22000	104.41592				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 29/03/2025 Spot Bond			9.27000	102.65909	9.27000	102.63382				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 12/11/2025 Spot Bond			9.36000	106.88010	9.36000	106.85310				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 18/04/2028 Spot Bond					0.00000	312.72036				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN549 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	865,674,80
Total CLN549 SPOT										0.00	0	865,674,80
Total For CLN549										0.00	0	865,674,80
CLN550 On 15/11/2023 Spot Bond					0.00000	101.15240				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	101.09959				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.96730				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.04338				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	113.41400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.19744				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	104.35385	10.19000	104.38989				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.22000	107.30275	9.22000	107.27604				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.56434				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.07168				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.89155				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.82050				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.13153				0.00	0	
Total CLN568 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 CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.45000	105.99668	9.45000	105.96964				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.15364				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.13718				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.62985				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.60033				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.03311				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.31131				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.17752				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.83853				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.71878				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.46405				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.89633				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.37052				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.72207				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.59084				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.57528				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.17196				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.49970				0.00	0	100,000,00
Total CLN591 SPOT										0.00	0	100,000,00
Total For CLN591										0.00	0	100,000,00
CLN591 On 05/12/2026 Spot Bond			3.52000	151.34111	3.52000	121.72483				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.16231				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.40403				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.95206				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	103.72961				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.29521				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.66271				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.57528				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.57528				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.61600				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	101.78914				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.12901				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.04568				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.75396				0.00	0	100,000,00
Total CLN606 SPOT										0.00	0	100,000,00
Total For CLN606										0.00	0	100,000,00
CLN607 On 17/01/2024 Spot Bond					0.00000	100.03444				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.96502				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.45068	9.32000	104.42453				0.00	0	
Total CLN609 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 CLN609										0.00	0	
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	
CLN61 On 23/07/2022 Spot Bond					0.00000	99.99580				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	102.05652				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.75080				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	100.93347				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.16843				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.36758				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	102.94000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	101.74215				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	100.83810				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	100.90717				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	101.30110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.39843				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.26469				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.73800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.93283				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.76000	103.77630	6.76000	103.75724				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.13011				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.55151				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.08500	63.72953	12.08500	84.10548				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.95804				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.92000	100.43479	9.92000	100.40793				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.12529				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2022 Spot Bond					0.00000	100.96586				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.21913				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.23013				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.03871				0.00	0	300,000,00
Total CLN635 SPOT										0.00	0	300,000,00
Total For CLN635										0.00	0	300,000,00
CLN636 On 21/11/2024 Spot Bond					0.00000	100.94158				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.12047				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.45007				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.21690				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.03058				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.94640				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.56510				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.60789				0.00	0	
Total CLN646 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 CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.56602				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.26364				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.85903				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.12047				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.91126				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.12047				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	105.17900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.61252				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.57663				0.00	0	300,000,00
Total CLN657 SPOT										0.00	0	300,000,00
Total For CLN657										0.00	0	300,000,00
CLN657 On 20/06/2025 Spot Bond					0.00000	101.07836				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.00600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.97600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	118.77500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.26200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.08620				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.34809				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.33256				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.00033				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.18599				0.00	0	200,000,00
Total CLN669 SPOT										0.00	0	200,000,00
Total For CLN669										0.00	0	200,000,00
CLN669 On 27/02/2023 Spot Bond					0.00000	100.91499				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.23297				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.07147	152.30107	4.07147	123.74900				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.07147	152.30107	4.07147	123.74980				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.25707				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.32132				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.51033				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.09920				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.19833				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.69574				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.48930				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.50232				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.35028				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.59153				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.59132				0.00	0	
Total CLN688 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 CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.52252				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.40984				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.52266				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.39929				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.61299				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.08362				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.70035				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.78423				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.02806				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.82694				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.51145				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.18198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.35343				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.67186				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.51099				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.58929				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.83394				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.57304				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.96445				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.51424				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.51424				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.51424				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.62165				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.61061				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.61241				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.93682				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.74894				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.65163				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.47444				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.47444				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.47444				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.48256				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.48256				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.48256				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.16800				0.00	0	
Total CLN730 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 CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.21405				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.85761				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.62175				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.91990				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.56390				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.58822				0.00	0	200,000,00
Total CLN738 SPOT										0.00	0	200,000,00
Total For CLN738										0.00	0	200,000,00
CLN738 On 20/06/2026 Spot Bond					0.00000	111.92500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.57460				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.10439				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.45464				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.77201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.79094				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.06015				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.52261				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.54273				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	187,400,00
Total CLN749 SPOT										0.00	0	187,400,00
Total For CLN749										0.00	0	187,400,00
CLN749 On 11/09/2026 Spot Bond					0.00000	100.66629				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.32381				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	281,100,00
Total CLN752 SPOT										0.00	0	281,100,00
Total For CLN752										0.00	0	281,100,00
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.61918				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.67636				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.83436				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.81052				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	99.97147				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.17383				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	99.95749				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.26767				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	101.61918				0.00	0	
Total CLN766 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 CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.53666				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.09733				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.66277				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.64483				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.52099				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.97003				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.75945				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.45000	6.45000	6.45000	118.47126				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.94385				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.14158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.33496				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.34590				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	101.76384				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.55361				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	101.40057				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.42462				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.42250				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.45747				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.42250				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.49267				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.35635				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79(On 31/01/2025 Spot Bond					0.00000	101.51711				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79' On 31/01/2025 Spot Bond					0.00000	100.59800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	101.40980				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79: On 05/09/2022 Spot Bond					0.00000	99.85577				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	101.37269				0.00	0	200,000,00
Total CLN794 SPOT										0.00	0	200,000,00
Total For CLN794										0.00	0	200,000,00
CLN79: On 31/01/2025 Spot Bond					0.00000	101.27474				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79(On 31/03/2026 Spot Bond					0.00000	100.42256				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	101.00909				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79(On 31/01/2024 Spot Bond					0.00000	101.00922				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79(On 31/01/2026 Spot Bond					0.00000	100.99594				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80(On 31/01/2026 Spot Bond					0.00000	100.97608				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80' On 28/02/2026 Spot Bond					0.00000	100.96226				0.00	0	
Total CLN801 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 CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.64969				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.76512				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	99.92362				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.83132				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.82274				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.62714				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.57215				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.52500	98.21772	8.52500	98.19531				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.57690				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	99.99990				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 01/10/2022 Spot Bond					0.00000	100.47440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.37985				0.00	0	200,000,00
Total CLN813 SPOT										0.00	0	200,000,00
Total For CLN813										0.00	0	200,000,00
CLN813 On 04/10/2022 Spot Bond					0.00000	100.37985				0.00	0	
Total CLN814 SPOT										0.00	0	
Total For CLN814										0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	100.31119				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,00
Total CLN816 SPOT										0.00	0	15,000,000,00
Total For CLN816										0.00	0	15,000,000,00
COJ05 On 05/06/2023 Spot Bond			8.14000	108.87699	8.14000	108.85312				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.49000	106.96680	10.49000	106.93676				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.20000	105.58399	9.20000	105.55789				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.63500	101.78981	7.63500	101.76897				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.28000	91.91424	12.28000	91.88431				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.87000	97.37798	10.87000	97.34966				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	106.52253				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	100.94304				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.84440				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.92717				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.43136				0.00	710,000,000	355,000,00
Total DSY02 SPOT										0.00	710,000,000	355,000,00
Total For DSY02										0.00	710,000,000	355,000,00
DSY03 On 21/11/2024 Spot Bond			9.62000	9.62000	9.62000	106.22759				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.57679				0.00	0	100,000,00
Total DSY04 SPOT										0.00	0	100,000,00
Total For DSY04										0.00	0	100,000,00
DSY05 On 21/08/2023 Spot Bond					0.00000	101.32679				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.06000	103.86074	7.06000	103.84084				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	56.42941	100.00000	56.30314				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	56.42941	100.00000	56.30314				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.58000	105.20193	7.58000	105.18031				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.66044	9.69000	101.63386				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.66044	9.69000	101.63386				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.82000	100.51042	9.82000	100.48380				0.00	0	

Contract 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			12.16000	92.35133	12.16000	92.32122				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	101.72958	10.10000	101.70190				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.72958	10.10000	101.70190				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.90661				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.00878				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.54101				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.10417				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.74588				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.90100				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2i On 15/12/2024 Spot Bond					0.00000	100.65459				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.37144				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.17170				0.00	0	
Total DVFB26 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 DVFB26									0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.82292			0.00	0	
Total DVFB27 SPOT									0.00	0	
Total For DVFB27									0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.62674			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.81341			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.50389			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.00400			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.68990			0.00	0	300,000,00
Total DVFC26 SPOT									0.00	0	300,000,00
Total For DVFC26									0.00	0	300,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.71487			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.11000	105.99085	7.11000	105.97073			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.79000	116.29667	4.79000	116.27396			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.59900	105.50809	4.59900	105.48781			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	140.42581	2.25000	140.40778			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.69000	152.83985	3.69000	154.88887			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.56200	142.30776	3.56200	142.28441				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.60500	137.60683	3.60500	137.58408				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.48000	120.15547	4.48000	120.13285				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.56900	107.56615	4.56900	107.54556				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	140.42581	2.25000	140.40778				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	159.19076				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	156.63055				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	121.43870				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	120.51404				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond					0.00000	118.21906				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	109.86372				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	110.67889				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	106.14346				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	107.89022				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	89.27825				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	97.19224				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	96.16440				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.93000	104.90039	9.93000	104.87230				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.87500	11.87500	11.87500	97.42558				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.92500	11.92500	11.92500	96.56748				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.02000	10.02000	10.02000	103.65052				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			10.02000	10.02000	10.02000	103.97839				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.87000	11.87000	11.87000	75.20565				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.24000	11.24000	11.24000	101.84891				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.87000	11.87000	11.87000	96.23549				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.81295				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.70184				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.62206				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.60686				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.14682				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.85172				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.88817				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.74455				0.00	0	

Contract 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	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.61752				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC51 On 10/11/2022 Spot Bond					0.00000	101.06279				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	100.57115				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT007 On 03/06/2022 Spot Bond					0.00000	100.76090				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT007 On 03/06/2024 Spot Bond					0.00000	100.78084				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT007 On 16/04/2025 Spot Bond					0.00000	100.03128				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT007 On 10/09/2023 Spot Bond					0.00000	101.38662				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT007 On 30/10/2023 Spot Bond					0.00000	99.80368				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.47712				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.21574				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT007 On 11/11/2022 Spot Bond					0.00000	101.01923				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	101.42871				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	101.01338				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	100.97036				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	101.08213				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	100.97895				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	101.02193				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/05/2022 Spot Bond					0.00000	100.95664				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	100.93597				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	101.06490				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23(On 25/01/2023 Spot Bond			6.41000	105.00473	6.41000	104.98643				0.00	0	190,000,00
Total ES23 SPOT										0.00	0	190,000,00
Total For ES23										0.00	0	190,000,00
ES23/R(On 25/01/2023 Spot Bond			10.00000	102.37288	10.00000	102.34528				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26(On 02/04/2026 Spot Bond			9.02000	96.60761	9.02000	96.58433			300,366,000,000.00		33,300,000	6,940,931,50
Total ES26 SPOT									300,366,000,000.00		33,300,000	6,940,931,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26									300,366,000,000.00	33,300,000	6,940,931,50
ES26/R On 02/04/2026 Spot Bond			7.85000	100.42165	7.85000	100.40052			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.56500	75.36788	11.39500	76.21952			401,305,500,000.00	34,700,000	604,700,00
Total ES33 SPOT									401,305,500,000.00	34,700,000	604,700,00
Total For ES33									401,305,500,000.00	34,700,000	604,700,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.76318	7.50000	100.74302			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.97000	73.77453	11.80500	74.73309			257,355,000,000.00	21,500,000	2,542,815,10
Total ES42 SPOT									257,355,000,000.00	21,500,000	2,542,815,10
Total For ES42									257,355,000,000.00	21,500,000	2,542,815,10
ES42/R On 25/04/2042 Spot Bond			8.50000	99.93142	8.50000	99.90857			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	100.69908			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.54176			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.15416			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.94301			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.27103			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.07081			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.86950			0.00	0	

Contract 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	100.67316				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.22876				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.30855				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.93685				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.00018				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.01603				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.66715				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.65823				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.77355				0.00	0	73,260,20
Total FRB24 SPOT										0.00	0	73,260,20
Total For FRB24										0.00	0	73,260,20
FRB25 On 19/09/2024 Spot Bond					0.00000	104.94201				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB26 On 03/06/2024 Spot Bond					0.00000	101.41171				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.60000	109.31460	8.60000	109.28933				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.53883				0.00	0	346,806,40
Total FRB28 SPOT										0.00	0	346,806,40
Total For FRB28										0.00	0	346,806,40
FRB29 On 19/04/2026 Spot Bond					0.00000	102.38421				0.00	1,000,000,000	500,000,00
Total FRB29 SPOT										0.00	1,000,000,000	500,000,00
Total For FRB29										0.00	1,000,000,000	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.52000	98.85194	8.52000	98.82940				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.92929				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.99900	325.12097	1.99900	325.08157				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.40500	2.40500	2.40500	159.17862				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.48000	210.13907	3.48000	210.10530				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	111.75814				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.47500	4.47500	4.47500	235.46751				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.81500	101.87098	4.81500	101.85097				0.00	0	
Total FRBI46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.81500	103.99516	4.81500	103.97456				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.49386	7.49386	7.49386	83.21624				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.56516	7.56516	7.56516	82.36541				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	153.78136				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	101.50883				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.56611				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	101.35870				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	102.11678				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.94969				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.56384				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.42192				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.50801				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.52061				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	114.36025				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.49633				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.75098				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.10552				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.12353				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.74999				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	100.96770				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30:On 11/11/2024 Spot Bond					0.00000	103.14492				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30:On 31/05/2024 Spot Bond					0.00000	101.04291				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30:On 06/11/2023 Spot Bond					0.00000	102.20442				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30:On 27/02/2023 Spot Bond					0.00000	100.79634				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30:On 31/05/2024 Spot Bond					0.00000	102.21254				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30:On 20/06/2024 Spot Bond					0.00000	100.48652				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31:On 20/12/2024 Spot Bond					0.00000	100.55397				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31:On 20/06/2024 Spot Bond					0.00000	100.60439				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31:On 13/10/2026 Spot Bond					0.00000	101.50818				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31:On 15/09/2033 Spot Bond					0.00000	100.66768				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31:On 31/07/2034 Spot Bond					0.00000	101.37603				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31:On 20/12/2024 Spot Bond					0.00000	100.54747				0.00	0	
Total FRC318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.60416				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.73464				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.55947				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.27678				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.05600				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.34026				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.82578				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.14251				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.03093				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.34362				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	101.36989				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.07328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.30801				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.70811				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.50627				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.03311				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.64618				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.02628				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.67845				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.52840				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.36639				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.94401				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.99680				0.00	0	200,000,00
Total FRC352 SPOT										0.00	0	200,000,00
Total For FRC352										0.00	0	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	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	101.55144				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.62476				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.54151				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.55751				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.42325				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.57266				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.40669				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.35467				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	101.25618				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.29759				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.55385				0.00	0	
Total FRC365 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.80097				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.00900				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.35155				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.35543				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	99.92530				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	99.92562				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.39118				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.24758				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.72992				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.72593				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.50429				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.59742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.56765				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 28/04/2022 Spot Bond					0.00000	101.23425				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.98191				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.98191				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.96867				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.96867				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.73966				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.83725				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	99.92272				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.83655				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	99.92272				0.00	0	200,000,00
Total FRC392 SPOT										0.00	0	200,000,00
Total For FRC392										0.00	0	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	Opt Intere
FRC39 On 11/11/2024 Spot Bond					0.00000	100.72039				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.48715				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.68229				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	99.99994				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.32334				0.00	0	4,500,000.00
Total FRC397 SPOT										0.00	0	4,500,000.00
Total For FRC397										0.00	0	4,500,000.00
FRC39 On 21/07/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.13865				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.21000	109.38905	4.21000	109.36938				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.44900	121.38278	4.44900	121.35993				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.49175				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.69034				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.37994				0.00	0	
Total FRJ24 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 FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.79974			0.00	2,000,000,000	
Total FRJ25 SPOT									0.00	2,000,000,000	
Total For FRJ25									0.00	2,000,000,000	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.56810			0.00	2,000,000,000	
Total FRJ26 SPOT									0.00	2,000,000,000	
Total For FRJ26									0.00	2,000,000,000	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.32866			0.00	2,000,000,000	
Total FRJ27 SPOT									0.00	2,000,000,000	
Total For FRJ27									0.00	2,000,000,000	
FRJ27S On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		690,000,000,000,000.00	116,900,000,000	88,800,000,000	
Total FRJ27S SPOT								10,000,000,000,000.00	116,900,000,000	88,800,000,000	
Total For FRJ27S								10,000,000,000,000.00	116,900,000,000	88,800,000,000	
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.98089			0.00	2,000,000,000	
Total FRJ28 SPOT									0.00	2,000,000,000	
Total For FRJ28									0.00	2,000,000,000	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.86160			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRJ29S On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		515,900,000,000,000.00	125,159,000,000	107,100,000,000	
Total FRJ29S SPOT								15,900,000,000,000.00	125,159,000,000	107,100,000,000	
Total For FRJ29S								15,900,000,000,000.00	125,159,000,000	107,100,000,000	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.46823			0.00	0	
Total FRJ31 SPOT									0.00	0	
Total For FRJ31									0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.00300	4.00300	4.00300	112.74659			0.00	0	
Total FRS100 SPOT									0.00	0	
Total For FRS100									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.41900	4.41900	4.41900	121.81761			0.00	0	
Total FRS101 SPOT									0.00	0	
Total For FRS101									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.56392			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.55900	119.72206	4.55900	119.69918			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.48000	235.40327	4.48000	235.35896				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.69900	117.64726	4.69900	117.62432				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	234.70904				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.25000	155.65574	3.25000	155.63152				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	107.37423	3.70500	107.35619				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.49900	120.62453	4.49900	120.60167				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.63000	232.17546	4.63000	232.13082				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.68000	231.11135	4.68000	231.06660				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.78000	157.61511	2.78000	157.59259				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.71000	230.47571	4.71000	230.43090				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.69900	117.64726	4.69900	117.62432				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS126 On 31/03/2028 Spot Bond			4.09000	203.31159	4.09000	203.27557				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.44900	107.23524	5.44900	107.21216				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.98000	204.52388	3.98000	204.48825				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.04000	203.86161	4.04000	203.82576				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.22000	219.98549	5.22000	219.93971				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.39900	107.89410	5.39900	107.87104				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.69900	4.69900	4.69900	117.62432				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.67900	117.94102	4.67900	117.91809				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.85000	205.96722	3.85000	205.93204				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			4.99000	224.64345	4.99000	224.59811				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.98000	204.52388	3.98000	204.48825				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.98000	204.52388	3.98000	204.48825				0.00	0	
Total FRS143 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 FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.38100	211.27159	3.38100	211.23818				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.55000	154.42042	3.55000	154.39513				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.33000	200.69491	4.33000	200.65807				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.37000	200.26255	4.37000	200.22558				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.52000	154.54342	3.52000	154.51823				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.84500	206.02295	3.84500	205.98782				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	200.11760				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.81434				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.03112				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.03414				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.57069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.44458				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	193.10451				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	130.80112				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	174.29968				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	117.58923				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.07913				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.22877				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.10867				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.86456				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.03681				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.98129				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.44171				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.45335				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
FRS224 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	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.50627				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.21231				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 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 FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.15206				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond					0.00000	105.96836				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	109.93383				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.67007				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.20464				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.30667				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.13572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.39371				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.05130				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.11077				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.75117				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	105.58372				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.68370				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.07456				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.41567				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	106.53001				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.41857				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	102.95705				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.24810				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	98.40845				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.41624				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.92929				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 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	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.51472				0.00	0	
Total FRS278 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 FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.69116				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	100.53560				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.43950				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.74500	9.74500	9.74500	99.94750				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.74500	9.74500	9.74500	99.94750				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.93490				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	101.56142				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.14900	11.14900	11.14900	93.15204				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.26436				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	86.57410				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	91.15367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	101.22067				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS294 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.71000	1.71000	1.71000	326.53067				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.44000	327.92718	1.44000	327.89242				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.45000	1.45000	1.45000	327.84185				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.23205				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.39900	113.69504	4.39900	113.67381				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.00000	75.60960	4.00000	119.92017				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.67000	2.67000	2.67000	158.05584				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	156.87986				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.51000	2.51000	2.51000	322.54058				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	102.47703				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.58500	111.33984	7.58500	111.31707				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.72000	108.05073	7.72000	108.02813				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.25000	105.10715	8.25000	105.08393			40,425,000,000.00		4,900,000	9,690,600
Total FRX26 SPOT									40,425,000,000.00		4,900,000	9,690,600
Total For FRX26									40,425,000,000.00		4,900,000	9,690,600
FRX27 On 07/03/2027 Spot Bond			7.89000	110.41602	7.89000	110.39280				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.53000	109.97042	8.53000	109.94504				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.55000	103.23394	9.55000	103.20735				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.35500	102.40945	9.35500	102.38360				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.69500	105.80820	9.69500	105.78084				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.11000	74.51129	11.11000	74.48928				0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.78762				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.17439				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.89159				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.85132				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.87867				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.88672				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.01266				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.01321				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.01404				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.01444				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.39397				0.00	240,000,000	120,000,00
Total GBL05 SPOT										0.00	240,000,000	120,000,00
Total For GBL05										0.00	240,000,000	120,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.98203				0.00	0	20,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL06 SPOT										0.00	0	20,100,000,00
Total For GBL06										0.00	0	20,100,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.98265				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.07587				0.00	0	200,000,00
Total GH5A21 SPOT										0.00	0	200,000,00
Total For GH5A21										0.00	0	200,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.84923				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.21716				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.09181				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	118.03115	3.62000	118.01166				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.60732				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.67900	104.97136	6.67900	104.95251				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.83143				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.03000	105.42615	7.03000	105.40625				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04688				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT23 On 16/10/2024 Spot Bond					0.00000	100.77889				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.68886				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.36138				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.18495				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.10084				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.39608				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.37258				0.00	680,000,000	340,000,000
Total GRT30 SPOT										0.00	680,000,000	340,000,000
Total For GRT30										0.00	680,000,000	340,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.78895				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.14069				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.80968				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.83129				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.44350				0.00	0	
Total GRT36 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 GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.34198				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.81234				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.43107				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.63581				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.93016				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.44050				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.35638				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.32269				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.17819				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.47112				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.78352				0.00	0	300,000,00
Total H10T4 SPOT										0.00	0	300,000,00
Total For H10T4										0.00	0	300,000,00
H12T2 On 12/08/2022 Spot Bond					0.00000	100.96456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.47443				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.34049				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.75231				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.97092				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.15060				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.77617				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.68293				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.34304				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.33740				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.38024				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.10000	324.61744	2.10000	324.57719				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2024 Spot Bond			2.40000	2.40000	2.40000	331.93262				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.24000	102.18149	10.24000	102.15331				0.00	0	20,000,00
Total HWAY30 SPOT										0.00	0	20,000,00
Total For HWAY30										0.00	0	20,000,00
HWAY3 On 28/02/2033 Spot Bond			4.46000	81.46669	4.46000	109.53887				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.10500	89.76685	11.10500	89.74006			109,939,500,000.00		9,900,000	3,809,587,60
Total HWAY34 SPOT									109,939,500,000.00		9,900,000	3,809,587,60
Total For HWAY34									109,939,500,000.00		9,900,000	3,809,587,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.09465	100.00000	11.06983				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.32500	87.96044	11.32500	87.93368				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.09226	100.00000	11.06744				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	100.13840				0.00	30,000,000,000	15,000,000,00
Total HWF11 SPOT										0.00	30,000,000,000	15,000,000,00
Total For HWF11										0.00	30,000,000,000	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	99.99006				0.00	0	100,000,00
Total HWF12 SPOT										0.00	0	100,000,00
Total For HWF12										0.00	0	100,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.79608				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.15000	160.28823	2.10000	160.48275			191,575,624,720,000.00	554,221,220,800	496,379,550,30	
Total I2025 SPOT									191,575,624,720,000.00	554,221,220,800	496,379,550,30	
Total For I2025									191,575,624,720,000.00	554,221,220,800	496,379,550,30	
I2029 On 31/03/2029 Spot Bond			3.19000	117.86376	3.15000	118.14835			116,070,588,996,000.00	349,865,388,400	280,861,218,80	
Total I2029 SPOT									116,070,588,996,000.00	349,865,388,400	280,861,218,80	
Total For I2029									116,070,588,996,000.00	349,865,388,400	280,861,218,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2029									16,070,588,996,000.00	349,865,388,400	280,861,218,80
I2033 On 28/02/2033 Spot Bond			3.78000	113.95770	3.71000	114.70251			586,448,519,768,000.00	419,695,375,600	399,689,339,70
Total I2033 SPOT									16,448,519,768,000.00	419,695,375,600	399,689,339,70
Total For I2033									16,448,519,768,000.00	419,695,375,600	399,689,339,70
I2038 On 31/01/2038 Spot Bond			3.79500	131.83836	3.79900	131.74878			225,535,828,386,000.00	59,429,730,800	356,115,147,20
Total I2038 SPOT									15,535,828,386,000.00	59,429,730,800	356,115,147,20
Total For I2038									15,535,828,386,000.00	59,429,730,800	356,115,147,20
I2046 On 31/03/2046 Spot Bond			3.86000	119.33114	3.81500	120.22392			133,042,305,796,000.00	34,466,918,600	394,654,989,40
Total I2046 SPOT									13,042,305,796,000.00	34,466,918,600	394,654,989,40
Total For I2046									13,042,305,796,000.00	34,466,918,600	394,654,989,40
I2050 On 31/12/2050 Spot Bond			3.80000	125.13936	3.81500	124.76559			54,635,682,180,000.00	14,377,811,100	413,323,828,20
Total I2050 SPOT									14,635,682,180,000.00	14,377,811,100	413,323,828,20
Total For I2050									14,635,682,180,000.00	14,377,811,100	413,323,828,20
IBG01 On 07/02/2025 Spot Bond					0.00000	101.06096			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.10078			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	103.92536			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.96472			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.17000	324.26905	2.17000	324.22825			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.40976			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.16730			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.78543				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.02261				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.06363				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.66067				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.14280				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.93335				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.38115				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.75348				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.67870				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.85857				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.49471				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.29514				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.75487				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.78482				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.83891				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.14275				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.15628				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.41231				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.12078				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.12466				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.04402				0.00	0	100,000,00
Total IBL167 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL167										0.00	0	100,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	101.01602				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.02855				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.02943				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.80351				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.05033				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.61134				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.63133				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.20522				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.01738				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.35323				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.17639				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.14986				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.72265				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.74647				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.45308				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.77227				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.73754				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.62160				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.70279				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.81612				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.79549				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.94152				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.80252				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL212 On 22/08/2022 Spot Bond					0.00000	100.78863				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.78863				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.78863				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.60220				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.56613				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.50845				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.33985				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.36016				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.38288				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.14307				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.22000	106.89139	7.22000	106.87044				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.59000	106.64225	5.59000	106.62600				0.00	0	
Total IBL78 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 IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.32329				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			9.04500	105.05799	9.04500	105.03233				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0€ On 13/05/2030 Spot Bond			10.47500	109.25125	10.47500	109.38734				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.64000	108.31604	9.64000	108.28803				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1€ On 26/04/2023 Spot Bond					0.00000	99.38764				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	100.27884				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	98.96347				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.15064				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1€ On 12/03/2024 Spot Bond					0.00000	99.71533				0.00	0	100,000,0€
Total IDCG19 SPOT										0.00	0	100,000,0€
Total For IDCG19										0.00	0	100,000,0€
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.65938				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG2€ On 18/12/2024 Spot Bond					0.00000	99.63704				0.00	600,000,000	300,000,0€
Total IDCG22 SPOT										0.00	600,000,000	300,000,0€
Total For IDCG22										0.00	600,000,000	300,000,0€
IDCG2€ On 29/01/2027 Spot Bond					0.00000	96.04094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.59117				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.37000	103.98094	8.37000	103.95752				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.27794				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.91618				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.39529				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.43615				0.00	800,000,000	400,000,000
Total INLV07 SPOT										0.00	800,000,000	400,000,000
Total For INLV07										0.00	800,000,000	400,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.33644				0.00	0	200,000,000
Total INLV08 SPOT										0.00	0	200,000,000
Total For INLV08										0.00	0	200,000,000
INLV09 On 24/08/2026 Spot Bond					0.00000	101.86279				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.00152				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.51384				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.48308				0.00	0	100,000,000
Total INLV12 SPOT										0.00	0	100,000,000
Total For INLV12										0.00	0	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
IPF19 On 22/12/2022 Spot Bond					0.00000	100.48951				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.66581				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.16882				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.03139				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.13463				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.15378				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.83377				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.12915				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.33847				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.61713				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.89811				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.77692				0.00	600,000,000	300,000,000
Total IPFG01 SPOT										0.00	600,000,000	300,000,000

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 IPFG01									0.00	600,000,000	300,000,000
IV019 On 31/03/2028 Spot Bond			4.74000	196.31309	4.74000	196.27491			0.00	0	100,000,000
Total IV019 SPOT									0.00	0	100,000,000
Total For IV019									0.00	0	100,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.09657			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.28663			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			4.64000	197.37167	4.64000	197.33381			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.22204			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	100.40079			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.07078			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.20074			0.00	0	
Total IVC146 SPOT									0.00	0	
Total For IVC146									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.79491			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.96270			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.66591				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.73317				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.39468				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.18172				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.03262				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.46533	7.40000	102.44488				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.27352				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.34101				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.60244	7.23000	101.58271				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.29699				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2022 Spot Bond			7.45000	101.02379	7.45000	101.00371				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.82794				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.25993	3.91012	102.24912				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.02964				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.92894				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.87887				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.40204				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.71413				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.45398				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.88963				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	101.37726				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	100.02729				0.00	0	
Total IVC212 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 IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	99.92216				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	99.88839				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.30657				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.75000	4.75000	4.75000	99.81814				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.72746				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.63694				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.45071				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.35974				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.26895				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.18290				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	98.89616				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.85000	4.85000	4.85000	98.80527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										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	100.60860				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.21501				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.89091				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.03083				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.57105				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	99.89746				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.03354				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.22125				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.88588				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.61266				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP021 On 15/09/2026 Spot Bond					0.00000	100.61465				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.06443				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.76315				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.14473				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.15046				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.46756				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.12000	118.38527	9.12000	118.35611				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.01000	101.87178	7.01000	101.85282				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.96915				0.00	500,000,000	250,000,000
Total LGL07 SPOT										0.00	500,000,000	250,000,000
Total For LGL07										0.00	500,000,000	250,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.50887				0.00	0	200,000,000
Total LGL08 SPOT										0.00	0	200,000,000
Total For LGL08										0.00	0	200,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.37375				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.40476				0.00	0	1,667,500,000
Total LGL10 SPOT										0.00	0	1,667,500,000

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 LGL10										0.00	0	1,667,500,00
LGL11 On 09/09/2026 Spot Bond					0.00000	101.69149				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.73135				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.93497				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.95910				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.68685				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.51599				0.00	2,000,000,000	500,000,00
Total MBF065 SPOT										0.00	2,000,000,000	500,000,00
Total For MBF065										0.00	2,000,000,000	500,000,00
MBF06 On 17/11/2023 Spot Bond					0.00000	100.90557				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.70644				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.01286				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.49561				0.00	0	6,800,000,00
Total MBF071 SPOT										0.00	0	6,800,000,00
Total For MBF071										0.00	0	6,800,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.53600				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.84915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.89874				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.69125				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.75544				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.77914				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.13901				0.00	600,000,000	300,000,000
Total MBP050 SPOT										0.00	600,000,000	300,000,000
Total For MBP050										0.00	600,000,000	300,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.93790				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.35266				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.37000	8.37000	8.37000	110.42095				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.52900	103.35928	6.52900	103.34116				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.49237				0.00	0	530,000,000
Total MMIG06 SPOT										0.00	0	530,000,000
Total For MMIG06										0.00	0	530,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.63273				0.00	0	250,000,000
Total MMIG07 SPOT										0.00	0	250,000,000
Total For MMIG07										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	101.87754				0.00	0	200,000,00
Total MML01 SPOT										0.00	0	200,000,00
Total For MML01										0.00	0	200,000,00
MML02 On 10/12/2026 Spot Bond			9.02000	104.37880	9.02000	104.35351				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.19564				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.27000	95.73493	9.27000	94.59176			4,635,000,000,000.00		500,000,000	250,000,00
Total MML04 SPOT									4,635,000,000,000.00		500,000,000	250,000,00
Total For MML04									4,635,000,000,000.00		500,000,000	250,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	100.49930				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.65710				0.00	0	23,279,80
Total MTN09 SPOT										0.00	0	23,279,80
Total For MTN09										0.00	0	23,279,80
MTN10 On 11/10/2024 Spot Bond					0.00000	102.32453				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.37186				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.68678				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.08770				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.12017				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.76987				0.00	0	
Total MTN16 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 MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.50920				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.32114				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.71410				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.56945				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.97137				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.97721				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.96500	99.69083	8.96500	99.66668				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.84566				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.96465				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.32100				0.00	1,000,000,000	549,979,200
Total MTN26 SPOT										0.00	1,000,000,000	549,979,200
Total For MTN26										0.00	1,000,000,000	549,979,200
MTN27 On 29/06/2028 Spot Bond					0.00000	101.36840				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.57447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.17120				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.56832				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.33857				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.95713				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.02035				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.02027				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.00445				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.45233				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.57191				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.67337				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.76654				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM01 On 19/11/2022 Spot Bond			6.74000	104.34802	6.74000	104.32892				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.10000	105.76063	7.10000	105.74025				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.90000	104.37800	9.90000	104.35014				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.16056				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.59800				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.20773				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	99.99334				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.94172				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.19452				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.56946				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.66500	106.29338	6.66500	106.27444				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.23100	107.30621	7.23100	107.28515				0.00	0	
Total NBK16A 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 NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.36500	105.29572	8.36500	105.27202				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.49500	104.07919	6.49500	104.06080				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.10000	115.47249	7.10000	115.45035				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.00500	109.32286	9.00500	109.29626				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			6.00000	106.53992	6.00000	106.52252				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.49800	114.36650	7.49800	114.34326				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.54000	115.08697	8.54000	115.06038				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			6.30000	6.30000	6.30000	105.29284				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.88238				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	53.51579	100.00000	53.39604				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.29439				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.00000	115.72682	8.00000	115.70174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.05300	106.97670	6.05300	106.95907			10,895,400,000,000.00		1,800,000,000	900,000,000
Total NBK28A SPOT									10,895,400,000,000.00	1,800,000,000	900,000,000	
Total For NBK28A									10,895,400,000,000.00	1,800,000,000	900,000,000	
NBK29 On 31/07/2026 Spot Bond			7.94000	111.45529	7.94000	111.43131			0.00		0	
Total NBK29A SPOT									0.00	0	0	
Total For NBK29A									0.00	0	0	
NBK30 On 20/02/2024 Spot Bond			6.69000	106.53891	6.69000	106.51955			0.00		0	
Total NBK30A SPOT									0.00	0	0	
Total For NBK30A									0.00	0	0	
NBK31 On 09/11/2023 Spot Bond			6.22000	108.89342	6.22000	108.87500			0.00		0	
Total NBK31A SPOT									0.00	0	0	
Total For NBK31A									0.00	0	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.85894			0.00		0	
Total NBK31B SPOT									0.00	0	0	
Total For NBK31B									0.00	0	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.44584			0.00		0	
Total NBK35B SPOT									0.00	0	0	
Total For NBK35B									0.00	0	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.76987			0.00		0	
Total NBK36B SPOT									0.00	0	0	
Total For NBK36B									0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			10.69500	10.69500	10.69500	77.40575			0.00		0	
Total NBK4 SPOT									0.00	0	0	
Total For NBK4									0.00	0	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.91790			0.00		0	
Total NBK40B SPOT									0.00	0	0	
Total For NBK40B									0.00	0	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.98850			0.00		0	
Total NBK43B SPOT									0.00	0	0	
Total For NBK43B									0.00	0	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.41384			0.00		0	
Total NBK45B SPOT									0.00	0	0	
Total For NBK45B									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
NBK46I On 15/08/2025 Spot Bond					0.00000	101.91073				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.25033				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.83590				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.90408				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.22907				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.39591				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.55668				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.37087				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.16077				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.30239				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.68109				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.96481				0.00	0	
Total NBKB59 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 NBKB59									0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.03211			0.00	0	
Total NBKB60 SPOT									0.00	0	
Total For NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.01382			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.06524			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.54926			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.50693			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			9.86500	102.29122	9.86500	102.26446			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.50286			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.52000	102.58139	9.52000	102.55547			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.50693			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.51330			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.52143				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.66357				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.66357				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.98924				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.13808				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.13455				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.86459				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	100.91825				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.18612				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.70620				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.58314				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.41877				0.00	0	
Total NGL10 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 NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.28788				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.02468				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.10141				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.03337				0.00	96,000,000	118,000,00
Total NGT104 SPOT										0.00	96,000,000	118,000,00
Total For NGT104										0.00	96,000,000	118,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.42542				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.32899				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.55602				0.00	0	340,000,00
Total NGT107 SPOT										0.00	0	340,000,00
Total For NGT107										0.00	0	340,000,00
NGT10 On 08/09/2026 Spot Bond					0.00000	105.19340				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.67006				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.54246				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.81314				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	99.92417				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.43727				0.00	0	32,500,000,0€
Total NHM011 SPOT										0.00	0	32,500,000,0€
Total For NHM011										0.00	0	32,500,000,0€
NHM01 On 13/06/2022 Spot Bond					0.00000	100.82333				0.00	0	10,000,000,0€
Total NHM012 SPOT										0.00	0	10,000,000,0€
Total For NHM012										0.00	0	10,000,000,0€
NHM01 On 13/12/2024 Spot Bond					0.00000	100.77677				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.10645				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.62151				0.00	200,000,000	53,600,000,0€
Total NHM018 SPOT										0.00	200,000,000	53,600,000,0€
Total For NHM018										0.00	200,000,000	53,600,000,0€
NHM01 On 25/05/2024 Spot Bond					0.00000	101.77445				0.00	0	63,000,000,0€
Total NHM019 SPOT										0.00	0	63,000,000,0€
Total For NHM019										0.00	0	63,000,000,0€
NHM02 On 25/11/2023 Spot Bond					0.00000	104.65685				0.00	4,866,000,000	6,866,000,0€
Total NHM020 SPOT										0.00	4,866,000,000	6,866,000,0€
Total For NHM020										0.00	4,866,000,000	6,866,000,0€
NHM02 On 26/11/2026 Spot Bond					0.00000	101.19406				0.00	0	7,800,000,0€
Total NHM021 SPOT										0.00	0	7,800,000,0€
Total For NHM021										0.00	0	7,800,000,0€
NI202 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	231.06660				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.35000	3.35000	3.35000	211.59436				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI25 On 31/01/2025 Spot Bond			2.85500	2.85500	2.85500	157.27767				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.62000	3.62000	3.62000	114.64681				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.54900	4.54900	4.54900	119.84903				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			2.96000	2.96000	2.96000	156.83806				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.07990	3.45000	259.03833				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.76000	2.76000	2.76000	157.67669				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			2.99500	2.99500	2.99500	215.72219				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.14000	214.05767	3.14000	214.02520				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.66400	92.24463	4.66400	118.13900				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.13531				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.33688				0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.69258				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.17480				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.19481				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.30048				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.69990				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.94396				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.38959				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.75061				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	134.87999				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.63658				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.97287				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.04181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	167.72073				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.28356				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	167.47769				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	161.92892				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.62962				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	139.55032				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.96676				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	91.24018				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.99389				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.66059				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.40675				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	101.74797				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.91499				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.76586				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.93603				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.59187				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.61498				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.62998				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.59187				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.13437				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.17257				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.16649				0.00	0	
Total NN120 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 NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.40701				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.38000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	113.45000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	120.63000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	118.89000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	117.91179				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	121.78082				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.83212				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	121.78082				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	93.47066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	94.14495				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	101.02085				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 12/09/2024 Spot Bond					0.00000	101.22642				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.66482				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 26/05/2022 Spot Bond					0.00000	100.77283				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 29/04/2022 Spot Bond					0.00000	101.17436				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	99.87559				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	101.21839				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF079 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	129.18881				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

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 22/05/2052 Spot Bond					0.00000	86.56859				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.94769				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.94936				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.88307				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.73349				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.80706				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.01260				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.97298				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.80438				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.80845				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.82799				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.10000	102.32883	7.10000	102.30911				0.00	0	
Total NRA022 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 NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.38000	206.20996	2.38000	206.18286			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.63000	112.33798	10.63000	112.30602		47,835,000,000.00	4,500,000	494,500,00	
Total NRA028 SPOT								47,835,000,000.00	4,500,000	494,500,00	
Total For NRA028								47,835,000,000.00	4,500,000	494,500,00	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.25924	100.00000	17.22082		0.00	0		
Total NRA028/R186 SPOT								0.00	0		
Total For NRA028/R186								0.00	0		
NTC23 On 15/02/2023 Spot Bond					0.00000	101.27491		0.00	0		
Total NTC23 SPOT								0.00	0		
Total For NTC23								0.00	0		
NTC26 On 07/12/2023 Spot Bond					0.00000	101.07923		0.00	0		
Total NTC26 SPOT								0.00	0		
Total For NTC26								0.00	0		
NTC27 On 12/06/2023 Spot Bond					0.00000	100.57696		0.00	0		
Total NTC27 SPOT								0.00	0		
Total For NTC27								0.00	0		
NTC28 On 12/12/2024 Spot Bond					0.00000	100.58410		0.00	0		
Total NTC28 SPOT								0.00	0		
Total For NTC28								0.00	0		
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total NTC30 SPOT								0.00	0		
Total For NTC30								0.00	0		
NTC31 On 10/06/2022 Spot Bond					0.00000	100.69133		0.00	0		
Total NTC31 SPOT								0.00	0		
Total For NTC31								0.00	0		
NTC32 On 29/09/2022 Spot Bond					0.00000	100.64688		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	99.89013		0.00	0		
Total NTC33 SPOT								0.00	0		
Total For NTC33								0.00	0		
NTC34 On 26/02/2025 Spot Bond					0.00000	100.35232		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.48664				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.61493				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.61300	109.56883	7.61300	109.54658				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML09 On 14/09/2022 Spot Bond			6.68500	102.72203	6.68500	102.70370				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.19500	110.36967	8.19500	110.34558				0.00	0	670,000,0€
Total OML10 SPOT										0.00	0	670,000,0€
Total For OML10										0.00	0	670,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.78217				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.62314				0.00	640,000,000	320,000,0€
Total OML12 SPOT										0.00	640,000,000	320,000,0€
Total For OML12										0.00	640,000,000	320,000,0€
OML13 On 23/09/2026 Spot Bond					0.00000	100.48900				0.00	0	100,000,0€
Total OML13 SPOT										0.00	0	100,000,0€
Total For OML13										0.00	0	100,000,0€
PEP01 On 10/03/2023 Spot Bond					0.00000	100.86700				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.91826				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.89168				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PEP04 On 05/05/2026 Spot Bond					0.00000	102.10033				0.00	400,000,000	950,000,000
Total PEP04 SPOT										0.00	400,000,000	950,000,000
Total For PEP04										0.00	400,000,000	950,000,000
PMM56 On 28/02/2023 Spot Bond					0.00000	100.86682				0.00	0	100,000,000
Total PMM56 SPOT										0.00	0	100,000,000
Total For PMM56										0.00	0	100,000,000
PMM57 On 08/10/2023 Spot Bond					0.00000	100.22977				0.00	600,000,000	300,000,000
Total PMM57 SPOT										0.00	600,000,000	300,000,000
Total For PMM57										0.00	600,000,000	300,000,000
PMM58 On 28/02/2025 Spot Bond					0.00000	100.88831				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.23500	112.12415	8.12000	112.56241				025,547,784,127,500.00	1,824,595,966,500	2,008,131,041,500
Total R186 SPOT										25,547,784,127,500.00	824,595,966,500	2,008,131,041,500
Total For R186										25,547,784,127,500.00	824,595,966,500	2,008,131,041,500
R197 On 07/12/2023 Spot Bond			1.10000	329.65009	1.10000	329.61821				46,161,846,500,000.00	41,965,315,000	38,280,542,000
Total R197 SPOT										16,161,846,500,000.00	41,965,315,000	38,280,542,000
Total For R197										16,161,846,500,000.00	41,965,315,000	38,280,542,000
R202 On 07/12/2033 Spot Bond			3.78000	251.19692	3.68000	253.51287				148,918,121,352,000.00	39,396,328,400	97,535,600,000
Total R202 SPOT										18,918,121,352,000.00	39,396,328,400	97,535,600,000
Total For R202										18,918,121,352,000.00	39,396,328,400	97,535,600,000
R2023 On 28/02/2023 Spot Bond			5.53000	102.93674	5.50000	102.94673				733,456,880,000,000.00	494,296,000,000	337,576,720,000
Total R2023 SPOT										13,456,880,000,000.00	494,296,000,000	337,576,720,000
Total For R2023										13,456,880,000,000.00	494,296,000,000	337,576,720,000
R2030 On 31/01/2030 Spot Bond			9.90000	91.62720	9.74000	92.40511				122,656,789,770,000.00	5,769,965,332,300	2,883,249,936,100
Total R2030 SPOT										22,656,789,770,000.00	769,965,332,300	383,249,936,100
Total For R2030										22,656,789,770,000.00	769,965,332,300	383,249,936,100
R2032 On 31/03/2032 Spot Bond			10.29500	87.94434	10.12000	88.90908				347,661,897,856,500.00	1,879,326,070,700	1,329,099,443,800
Total R2032 SPOT										17,661,897,856,500.00	879,326,070,700	329,099,443,800
Total For R2032										17,661,897,856,500.00	879,326,070,700	329,099,443,800
R2035 On 28/02/2035 Spot Bond			10.65000	88.97858	10.47500	90.06632				117,080,838,310,000.00	1,607,237,637,400	1,160,233,600,600
Total R2035 SPOT										17,080,838,310,000.00	607,237,637,400	160,233,600,600
Total For R2035										17,080,838,310,000.00	607,237,637,400	160,233,600,600
R2037 On 31/01/2037 Spot Bond			10.77500	85.23876	10.61000	86.27987				616,650,777,100,000.00	1,542,148,564,000	1,140,146,678,300
Total R2037 SPOT										16,650,777,100,000.00	542,148,564,000	140,146,678,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									16,650,777,100,000.00	542,148,564,000	140,146,678,30
R2040 On 31/01/2040 Spot Bond			10.90500	87.16095	10.74000	88.28100			,147,851,982,111,500.00	930,568,728,300	,238,774,217,60
Total R2040 SPOT									47,851,982,111,500.00	930,568,728,300	238,774,217,60
Total For R2040									47,851,982,111,500.00	930,568,728,300	238,774,217,60
R2044 On 31/01/2044 Spot Bond			10.93500	83.91419	10.77000	85.05921			255,681,179,401,500.00	846,427,176,900	,413,859,407,00
Total R2044 SPOT									5,681,179,401,500.00	846,427,176,900	413,859,407,00
Total For R2044									5,681,179,401,500.00	846,427,176,900	413,859,407,00
R2048 On 28/02/2048 Spot Bond			10.87500	82.96048	10.70500	84.18237			468,570,400,662,500.00	3,997,109,921,900	,793,571,614,50
Total R2048 SPOT									8,570,400,662,500.00	997,109,921,900	793,571,614,50
Total For R2048									8,570,400,662,500.00	997,109,921,900	793,571,614,50
R209 On 31/03/2036 Spot Bond			10.61500	68.97145	10.44500	69.90006			681,040,287,804,500.00	817,808,788,300	532,937,061,10
Total R209 SPOT									1,040,287,804,500.00	817,808,788,300	532,937,061,10
Total For R209									1,040,287,804,500.00	817,808,788,300	532,937,061,10
R210 On 31/03/2028 Spot Bond			2.64000	219.97224	2.64000	219.94184			84,144,468,144,000.00	31,872,904,600	233,750,800,00
Total R210 SPOT									14,144,468,144,000.00	31,872,904,600	233,750,800,00
Total For R210									14,144,468,144,000.00	31,872,904,600	233,750,800,00
R213 On 28/02/2031 Spot Bond			10.15000	82.86959	9.97500	83.73868			996,061,642,035,000.00	295,178,486,900	499,367,751,70
Total R213 SPOT									16,061,642,035,000.00	295,178,486,900	499,367,751,70
Total For R213									16,061,642,035,000.00	295,178,486,900	499,367,751,70
R214 On 28/02/2041 Spot Bond			10.90000	66.00781	10.73500	66.94146			255,439,914,460,000.00	665,636,689,400	526,896,144,70
Total R214 SPOT									5,439,914,460,000.00	665,636,689,400	526,896,144,70
Total For R214									5,439,914,460,000.00	665,636,689,400	526,896,144,70
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.12737			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.80019			0.00	0	100,000,00
Total RDFB14 SPOT									0.00	0	100,000,00
Total For RDFB14									0.00	0	100,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.84543			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.75443			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.33483			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.52269				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.48945				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.38031				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.90340				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.77323				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.05991				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.16460				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.71132				0.00	0	100,000,0€
Total RED131 SPOT										0.00	0	100,000,0€
Total For RED131										0.00	0	100,000,0€
RED14 On 17/09/2022 Spot Bond					0.00000	100.59144				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.04345				0.00	456,000,000	228,000,0€
Total RED151 SPOT										0.00	456,000,000	228,000,0€
Total For RED151										0.00	456,000,000	228,000,0€
RED16 On 07/12/2022 Spot Bond					0.00000	101.17782				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED30: On 17/11/2023 Spot Bond					0.00000	101.78533				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.10256				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.11795				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.92308				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.05788				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.38644				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.15155				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.84214				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.77687				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.26640				0.00	600,000,000	300,000,000
Total RES50 SPOT										0.00	600,000,000	300,000,000
Total For RES50										0.00	600,000,000	300,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	101.22447				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.50012				0.00	0	
Total RES53 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 SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.19508				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.25258				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.24000	110.51959	8.24000	110.49494				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.48484				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.36500	106.34432	7.36500	106.32308				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.16500	103.45989	8.16500	103.43703				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.65500	108.11028	8.65500	108.08511				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.59500	106.33762	7.59500	106.31608				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.77500	105.28467	7.77500	105.26249				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.57000	102.95356	9.57000	102.92697				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.00000	106.57339	6.00000	106.55598				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			8.04500	112.60941	8.04500	112.58488				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.73500	113.82550	8.73500	113.79861				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.35000	105.29684	6.35000	105.27867				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.74210				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.24000	7.24000	7.24000	106.30008				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.88406				0.00	3,590,000,000	3,590,000,000
Total SBS52 SPOT										0.00	3,590,000,000	3,590,000,000
Total For SBS52										0.00	3,590,000,000	3,590,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.63573				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.78701				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.74000	103.78761	4.74000	103.77422				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.70434				0.00	0	10,400,000,000
Total SBS57 SPOT										0.00	0	10,400,000,000
Total For SBS57										0.00	0	10,400,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.90557				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.36378				0.00	0	
Total SBS60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.11987				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.61199				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.60500				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.58766				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.54581				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.28558				0.00	4,000,000,000	2,000,000,000
Total SBS67 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS67										0.00	4,000,000,000	2,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.98517				0.00	0	5,500,000,000
Total SBS68 SPOT										0.00	0	5,500,000,000
Total For SBS68										0.00	0	5,500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.80412				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.94419				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.02408				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.64006				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.59100	327.16594	1.59100	327.12990				0.00	0	140,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI11 SPOT										0.00	0	140,000,00
Total For SBSI11										0.00	0	140,000,00
SBSI14 On 07/12/2033 Spot Bond			4.72000	4.72000	4.72000	230.21948				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.98267				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.84628				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	102.27639				0.00	0	48,651,60
Total SBT102 SPOT										0.00	0	48,651,60
Total For SBT102										0.00	0	48,651,60
SBT10 On 31/03/2024 Spot Bond					0.00000	104.06866				0.00	0	40,000,00
Total SBT103 SPOT										0.00	0	40,000,00
Total For SBT103										0.00	0	40,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.36832				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	200,000,00
Total SBT105 SPOT										0.00	0	200,000,00
Total For SBT105										0.00	0	200,000,00
SBT10 On 31/12/2026 Spot Bond					0.00000	100.88099				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	100.42467				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	102.92883				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.06149				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT203 On 03/12/2023 Spot Bond			6.87000	109.28643	6.87000	109.26615				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.58058				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.78913				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.16304				0.00	1,200,000,000	700,000,000
Total SBT207 SPOT										0.00	1,200,000,000	700,000,000
Total For SBT207										0.00	1,200,000,000	700,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.13502				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.54742				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.01429				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.99495				0.00	0	45,812,100
Total SLI5 SPOT										0.00	0	45,812,100
Total For SLI5										0.00	0	45,812,100
SLI6 On 16/08/2028 Spot Bond					0.00000	101.02813				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.07000	98.41487	9.07000	98.39076				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.04423				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.04688				0.00	0	
Total SLRA5 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 SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.07970				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.07081				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.14176				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.05315				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.14176				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.12401				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.24811				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.08862				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.17721				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.16833				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.19500	104.54116	7.19500	104.52097				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.55503				0.00	0	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	Opt Intere
Total SNT04 SPOT										0.00	0	200,000,00
Total For SNT04										0.00	0	200,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.87079				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.12307				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.93680				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.17644				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.85959				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.87888				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.44598				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.57472				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.53589				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.74176				0.00	600,000,000	300,000,00
Total SPG007 SPOT										0.00	600,000,000	300,000,00
Total For SPG007										0.00	600,000,000	300,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.32800				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	

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 15/10/2024 Spot Bond					0.00000	100.21160				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.90924				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.48849				0.00	540,000,000	270,000,000
Total SSA07 SPOT										0.00	540,000,000	270,000,000
Total For SSA07										0.00	540,000,000	270,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	100.35465				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	156.56665				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.09500	112.68798	8.09500	112.66341				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.46500	86.43021	9.46500	86.40849				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.81794				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.13495				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.90000	104.23297	6.90000	104.21365				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.59900	119.12485	4.59900	119.10196				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	100.02371				0.00	0	
Total SSN044 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 SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.77617				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.67880				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.13000	2.13000	2.13000	324.42758				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.91942				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.23639				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	100.23603				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	157.08909				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.69900	4.69900	4.69900	117.62432				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	111.97194				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.82000	3.82000	3.82000	206.26688				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.86410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	100.84852				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	100.61883				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	100.60476				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074: On 15/06/2028 Spot Bond					0.00000	101.47869				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	101.33269				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.50051				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	100.13783				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078: On 27/08/2024 Spot Bond					0.00000	100.88532				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.67591				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	101.20875				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			4.55500	4.55500	4.55500	233.73820				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08(On 21/12/2026 Spot Bond					0.00000	99.48804				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	99.56250				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	100.74039				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	100.94818				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	100.75694				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.40500	89.15410	10.40500	89.12912				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.59721				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			3.97000	204.63449	3.97000	204.59890				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.73500	229.94763	4.73500	229.90276				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	101.06275				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.44942				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.57706				0.00	0	
Total SSN120 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 SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.69624				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.14783				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.01726				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.80432				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.67778				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.28514				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.67933				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.75098				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	101.26018				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	101.05495				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15 On 21/02/2024 Spot Bond					0.00000	100.80485				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15 On 03/06/2022 Spot Bond					0.00000	100.70036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN151 On 29/06/2022 Spot Bond					0.00000	100.34607				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN152 On 01/07/2022 Spot Bond					0.00000	100.30614				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN153 On 01/07/2022 Spot Bond					0.00000	100.30668				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN154 On 01/07/2022 Spot Bond					0.00000	100.30559				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN155 On 30/06/2022 Spot Bond					0.00000	100.30614				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN156 On 01/07/2022 Spot Bond					0.00000	100.26022				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN157 On 05/07/2022 Spot Bond					0.00000	100.26115				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN158 On 05/07/2022 Spot Bond					0.00000	100.26115				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN160 On 05/07/2022 Spot Bond					0.00000	100.24570				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.11388				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.24404				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.58500	101.74487	8.58500	101.72150				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.78877				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.86438				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.86117				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.90120				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.88512				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.18091	7.21000	101.16111				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.26339	7.72000	101.24221				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.24584				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.33462				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.38379				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.78761				0.00	0	
Total TFS154 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 TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.14203				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.34197				0.00	0	1,660,000,00
Total TFS157 SPOT										0.00	0	1,660,000,00
Total For TFS157										0.00	0	1,660,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.93009				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.76077				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46373				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.16602				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.62780				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.95594				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.02794				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.34410				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.36031				0.00	0	4,170,000,00
Total TFS168 SPOT										0.00	0	4,170,000,00
Total For TFS168										0.00	0	4,170,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.57494				0.00	0	4,000,000,00

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 TFS169 SPOT										0.00	0	4,000,000,00
Total For TFS169										0.00	0	4,000,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.74919				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.80732				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.84218				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.92960				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	104.07983				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.88564				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.89499				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.85959				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.96899				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.07050				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08470				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.04456				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.19341				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.00597				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.93583				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.57294				0.00	0	200,000,00
Total TH15D2 SPOT										0.00	0	200,000,00
Total For TH15D2										0.00	0	200,000,00
TH15D: On 21/11/2022 Spot Bond					0.00000	101.34816				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.95718				0.00	0	10,540,000,00
Total TH16A1 SPOT										0.00	0	10,540,000,00
Total For TH16A1										0.00	0	10,540,000,00
TH16A: On 21/08/2024 Spot Bond					0.00000	101.45866				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.38768	8.49000	101.36439				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.07057				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.90946				0.00	0	
Total TH16A5 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 TH16A5									0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.86924			0.00	0	
Total TH16A7 SPOT									0.00	0	
Total For TH16A7									0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.90464			0.00	0	
Total TH16A8 SPOT									0.00	0	
Total For TH16A8									0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.94565	5.76000	100.92982			0.00	0	
Total TH16A9 SPOT									0.00	0	
Total For TH16A9									0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.94002			0.00	0	
Total TH16B1 SPOT									0.00	0	
Total For TH16B1									0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21024			0.00	0	200,000,00
Total TH16B2 SPOT									0.00	0	200,000,00
Total For TH16B2									0.00	0	200,000,00
TH16B: On 21/08/2024 Spot Bond					0.00000	101.00114			0.00	0	
Total TH16B3 SPOT									0.00	0	
Total For TH16B3									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.98988			0.00	0	
Total TH16C1 SPOT									0.00	0	
Total For TH16C1									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.06705			0.00	0	
Total TH16C2 SPOT									0.00	0	
Total For TH16C2									0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.04615			0.00	0	
Total TH16C3 SPOT									0.00	0	
Total For TH16C3									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.33529			0.00	0	
Total TH16D1 SPOT									0.00	0	
Total For TH16D1									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	103.12428			0.00	0	
Total TH16D2 SPOT									0.00	0	
Total For TH16D2									0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.39146			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.97351				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.94941				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.03133				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.99439				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.32660				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.26727				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.78878				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.65457				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.60000	102.01136	6.60000	101.99335				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22000	106.28777	7.22000	106.26729				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.51279				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL27 On 24/04/2023 Spot Bond					0.00000	100.18090				0.00	0	500,000,00
Total TL27 SPOT										0.00	0	500,000,00
Total For TL27										0.00	0	500,000,00
TL28 On 24/04/2025 Spot Bond			8.59000	101.74427	8.59000	101.72077				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.44264				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.76512				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.26821				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.12481				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.11800	110.25337	7.11800	110.23207			133,106,600,000.00	18,700,000	1,241,600,00	
Total TN23 SPOT									133,106,600,000.00	18,700,000	1,241,600,00	
Total For TN23									133,106,600,000.00	18,700,000	1,241,600,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	41.31343	100.00000	41.22098			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.88000	103.35742	8.88000	103.33261			88,800,000,000.00	10,000,000	1,710,000,00	
Total TN25 SPOT									88,800,000,000.00	10,000,000	1,710,000,00	
Total For TN25									88,800,000,000.00	10,000,000	1,710,000,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	17.00141	100.00000	16.96337			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			10.07000	99.00675	10.07000	98.97988			88,616,000,000.00	8,800,000	20,606,802,40	
Total TN27 SPOT									88,616,000,000.00	8,800,000	20,606,802,40	
Total For TN27									88,616,000,000.00	8,800,000	20,606,802,40	
TN27/R On 14/11/2027 Spot Bond			100.00000	13.71059	100.00000	13.67990			0.00	0		
Total TN27/R186 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 TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.67000	100.10151	10.67000	100.08985				0.00	0	100,000,00
Total TN29 SPOT										0.00	0	100,000,00
Total For TN29										0.00	0	100,000,00
TN30 On 09/10/2030 Spot Bond			11.27500	96.20615	11.27500	96.17733				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.52852	8.00000	115.50377				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.68200	100.16539	11.68200	100.15265				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.95500	91.47336	11.95500	91.44433				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.37262	10.75000	100.34390				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.40828				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.36848				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.04000	104.05279	5.04000	103.41238				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.46454				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.46047				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.46928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.48148				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A22 On 20/06/2026 Spot Bond			7.61000	101.70737	7.61000	102.53487				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5A31 On 20/06/2022 Spot Bond					0.00000	100.40509				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM1 On 20/12/2022 Spot Bond					0.00000	100.40916				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.64315				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.61000	105.26943	6.61000	105.25052				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.04396				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.32150				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.91039				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13410				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.90000	104.44912	6.90000	104.42976				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond					0.00000	100.13410				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.20774	8.62000	100.18464				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.18450				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.73905				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.52699				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.50261				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.66082				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.66082				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.73457				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.93143				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP26 On 07/02/2023 Spot Bond					0.00000	95.25085				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP26 On 13/02/2023 Spot Bond					0.00000	95.04502				0.00	0	
Total TSP262 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 TSP262										0.00	0	
TSP262 On 10/03/2023 Spot Bond					0.00000	94.39567				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.92878				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.77237				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.53466				0.00	0	200,000,00
Total TU1D11 SPOT										0.00	0	200,000,00
Total For TU1D11										0.00	0	200,000,00
TWC39 On 22/04/2022 Spot Bond					0.00000	101.04924				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	101.01216				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.97400				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.79411				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.70973				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.62163				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.18737				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.09403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.42000	104.10863	10.42000	104.07989				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.00879				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.12405				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.04917				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.16618				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.17723				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.23638				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.40758				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.46302				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.21478				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.34203				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE14 On 27/08/2023 Spot Bond					0.00000	100.99282			0.00	0	100,000,00
Total VKE14 SPOT									0.00	0	100,000,00
Total For VKE14									0.00	0	100,000,00
VKE15 On 14/02/2023 Spot Bond					0.00000	101.01501			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.08561			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.85341			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.12201			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.67232			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.40e+017	557,198,055,900	202,739,240,20
Total for SPOT :									2.40e+017	557,198,055,900	202,739,240,20
Total Futures									2.40e+017	557,198,060,838	202,740,530,07
Total Options									0.00	0	154,73
Grand Total:									2.40e+017	557,198,060,838	202,740,684,81