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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2022

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			11.31934	77.05014	11.42391	76.50736			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.53072	78.11744	11.63960	77.56780			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.72858	75.51039	11.84189	74.95307			0.00	0	
ES33	On	02/02/2023	Bond Future			11.91511	76.79816	12.03315	76.23195			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			11.73340	75.61277	11.80731	75.16602			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			11.92537	76.66136	12.00221	76.20917			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.10593	73.55573	12.18584	73.09729			0.00	0	
ES42	On	02/02/2023	Bond Future			12.27009	74.81352	12.35308	74.34797			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			160.13465	160.13465	159.94062	159.94062			0.00	0	5,52
I2025	On	04/08/2022	Bond Future			160.73196	160.73196	160.53694	160.53694			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			163.14999	163.14999	162.95324	162.95324			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	02/02/2023	Bond Future			164.25976	164.25976	164.06166	164.06166			0.00	0	
Total I2025 Future												0.00	0	6,65
Total For I2025												0.00	0	6,65
I2029	On	05/05/2022	Bond Future			118.38386	118.38386	117.99209	117.99209			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			120.02368	120.02368	119.62754	119.62754			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.59631	120.59631	120.19543	120.19543			0.00	0	
I2029	On	02/02/2023	Bond Future			122.64638	122.64638	122.23962	122.23962			0.00	0	
Total I2029 Future												0.00	0	4,55
Total For I2029												0.00	0	4,55
I2033	On	05/05/2022	Bond Future			112.91454	112.91454	112.95136	112.95136			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.47867	114.47867	114.51701	114.51701			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.88641	114.88641	114.92640	114.92640			0.00	0	
I2033	On	02/02/2023	Bond Future			116.83927	116.83927	116.88089	116.88089			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	05/05/2022	Bond Future			128.88000	128.88000	129.27168	129.27168			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			128.84183	128.84183	129.24029	129.24029			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			130.78054	130.78054	131.18605	131.18605			0.00	0	
I2038	On	02/02/2023	Bond Future			131.13298	131.13298	131.54714	131.54714			0.00	0	
Total I2038 Future												0.00	0	6,85
Total For I2038												0.00	0	6,85
I2046	On	05/05/2022	Bond Future			117.55668	117.55668	116.94303	116.94303			11,755,668.00	100	14,10
I2046	On	04/08/2022	Bond Future			119.18503	119.18503	118.56386	118.56386			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.04140	119.04140	118.41224	118.41224			0.00	0	
I2046	On	02/02/2023	Bond Future			121.06606	121.06606	120.42723	120.42723			0.00	0	
Total I2046 Future												11,755,668.00	100	17,07
Total For I2046												11,755,668.00	100	17,07
I2050	On	05/05/2022	Bond Future			121.12840	121.12840	120.77035	120.77035			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			120.78083	120.78083	120.41910	120.41910			0.00	0	1,41
I2050	On	03/11/2022	Bond Future			122.59821	122.59821	122.23203	122.23203			0.00	0	
I2050	On	02/02/2023	Bond Future			122.60319	122.60319	122.23245	122.23245			0.00	0	
Total I2050 Future												0.00	0	10,05
Total For I2050												0.00	0	10,05
R186	On	05/05/2022	Bond Future			8.34655	112.13001	8.30758	112.28433		5.57	98,113,758.75	875	71,26
R186	On	04/08/2022	Bond Future			8.55653	108.36775	8.51441	108.52519		5.82	0.00	0	
R186	On	03/11/2022	Bond Future			8.73987	109.97495	8.69435	110.13554		5.50	0.00	0	
R186	On	02/02/2023	Bond Future			8.89200	106.52999	8.84257	106.69420		5.52	0.00	0	

Contract 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												98,113,758.75	875	71,21
R186	On	05/05/2022	Bond Future	6.73	Call			2.49000	0.00249	1,800	5.61	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,487.73000	6.48773	6,641,360	5.61	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			30.01000	0.03001	23,640	5.38	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			4,200.58000	4.20058	4,348,530	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			66.03000	0.06603	53,550	5.30	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			926.75000	0.92675	997,040	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			832.29000	0.83229	897,210	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			287.81000	0.28781	248,210	5.36	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,999.32000	1.99932	2,114,040	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			609.38000	0.60938	543,000	5.44	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			1,276.17000	1.27617	1,364,110	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			896.70000	0.89670	812,670	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			93.61000	0.09361	102,900	5.99	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			916.95000	0.91695	831,840	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			907.36000	0.90736	976,570	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			937.30000	0.93730	851,110	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			888.09000	0.88809	956,220	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,000.26000	1.00026	910,860	5.52	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			3,409.36000	3.40936	3,551,200	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,724.94000	1.72494	1,607,890	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			417.31000	0.41731	454,580	5.63	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,656.82000	2.65682	2,520,540	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			186.03000	0.18603	204,070	5.81	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			3,483.54000	3.48354	3,338,510	5.99	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			887.39000	0.88739	827,630	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,337.82000	2.33782	2,435,500	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,925.35000	4.92535	4,786,810	6.56	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			318.29000	0.31829	337,190	6.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			105.32000	0.10532	94,010	5.65	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,123.76000	6.12376	6,269,890	5.65	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			666.71000	0.66671	617,440	5.47	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,766.39000	2.76639	2,874,560	5.47	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			901.54000	0.90154	841,150	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,313.93000	2.31393	2,410,980	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			916.10000	0.91610	855,070	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,290.46000	2.29046	2,386,870	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,137.08000	2.13708	2,220,740	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,607.90000	1.60790	1,530,450	5.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R186	On	03/11/2022	Bond Future	8.55	Put		2,119.16000	2.11916	2,202,300	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,572.79000	1.57279	1,496,360	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,155.13000	2.15513	2,239,290	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,590.29000	1.59029	1,513,360	5.27	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,349.95000	1.34995	1,285,320	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,071.78000	3.07178	3,171,360	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,364.21000	1.36421	1,299,140	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,052.11000	3.05211	3,151,250	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,335.78000	1.33578	1,271,570	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,091.55000	3.09155	3,191,550	5.20	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											98,113,758.75	875	95,93
R197	On	05/05/2022	Bond Future			330.13545	330.13545	329.81392	329.81392		0.00	0	75
R197	On	04/08/2022	Bond Future			326.29065	326.29065	325.96843	325.96843		0.00	0	
R197	On	03/11/2022	Bond Future			331.20089	331.20089	330.87624	330.87624		0.00	0	
R197	On	02/02/2023	Bond Future			328.19444	328.19444	327.87005	327.87005		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			249.14131	249.14131	249.36093	249.36093		0.00	0	6,37
R202	On	04/08/2022	Bond Future			248.12114	248.12114	248.34653	248.34653		0.00	0	9
R202	On	03/11/2022	Bond Future			251.85410	251.85410	252.08465	252.08465		0.00	0	
R202	On	02/02/2023	Bond Future			251.54678	251.54678	251.78497	251.78497		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.53030	103.21152	5.55591	103.19124	1.07	0.00	0	14,77
R2023	On	04/08/2022	Bond Future			5.59847	104.59140	5.63465	104.57158	0.76	0.00	0	2,38
R2023	On	03/11/2022	Bond Future			5.13206	102.26457	5.19384	102.24549	0.40	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call		605.98000	0.60598	623,100	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		27.43000	0.02743	24,270	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		613.14000	0.61314	630,330	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		26.74000	0.02674	23,650	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		620.32000	0.62032	637,570	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		26.08000	0.02608	23,050	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		347.06000	0.34706	359,680	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		120.02000	0.12002	112,820	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		338.92000	0.33892	351,400	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		122.79000	0.12279	115,450	0.83	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			342.99000	0.34299	355,530	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			121.40000	0.12140	114,120	0.83	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			41.69000	0.04169	37,870	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			372.35000	0.37235	387,650	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			41.09000	0.04109	37,310	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			367.20000	0.36720	382,430	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			42.07000	0.04207	38,220	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			369.88000	0.36988	385,140	0.47	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	05/05/2022	Bond Future			9.65618	93.28971	9.69954	93.07099		8.40	66,795,432.36	716	70,2'
R2030	On	04/08/2022	Bond Future			9.85683	90.55302	9.90219	90.33218		8.55	0.00	0	25,17
R2030	On	03/11/2022	Bond Future			10.02784	91.89695	10.07523	91.67352		8.17	0.00	0	
R2030	On	02/02/2023	Bond Future			10.18169	89.43614	10.23130	89.20975		8.25	0.00	0	
Total R2030 Future												66,795,432.36	716	95,36
R2030	On	05/05/2022	Bond Future	7.73	Call			0.07000	0.00007	0,080	7.89	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,647.05000	10.64705	10,428,340	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			1.34000	0.00134	1,590	7.86	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,306.99000	8.30699	8,088,520	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			9.28000	0.00928	10,920	7.79	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			4,674.45000	4.67445	4,463,820	7.72	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			71.38000	0.07138	82,560	7.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,267.72000	4.26772	4,060,180	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			210.12000	0.21012	238,840	7.77	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,032.37000	3.03237	2,842,370	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,208.95000	2.20895	2,041,250	7.89	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			879.29000	0.87929	966,540	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,382.39000	1.38239	1,250,920	8.08	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			997.36000	0.99736	1,092,420	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,247.30000	1.24730	1,123,640	8.12	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			50.18000	0.05018	58,270	7.72	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			623.74000	0.62374	545,440	8.36	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,757.03000	2.75703	2,927,040	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			329.10000	0.32910	280,390	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,796.49000	2.79649	2,967,540	8.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			319.93000	0.31993	272,260	8.57	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			426.57000	0.42657	477,590	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,479.71000	6.47971	6,262,630	7.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,836.13000	2.83613	3,008,220	8.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/05/2022	Bond Future	10.21	Put		310.97000	0.31097	264,340	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,468.53000	6.46853	6,681,560	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		26.09000	0.02609	20,400	9.62	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		1,874.08000	1.87408	2,014,500	8.36	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,108.18000	1.10818	1,183,630	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,890.93000	2.89093	2,745,540	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,126.80000	1.12680	1,203,130	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,859.73000	2.85973	2,715,220	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		79.80000	0.07980	88,350	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		8,314.80000	8.31480	8,102,510	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,145.61000	1.14561	1,222,820	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,828.75000	2.82875	2,685,120	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,398.75000	5.39875	5,579,620	9.55	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		483.60000	0.48360	443,630	9.55	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		424.13000	0.42413	461,050	7.91	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		4,690.63000	4.69063	4,506,710	7.91	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,342.58000	2.34258	2,230,670	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,389.55000	2.38955	2,501,780	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,320.06000	2.32006	2,208,860	8.08	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,414.49000	2.41449	2,527,430	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,297.99000	2.29799	2,187,500	8.09	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,365.03000	2.36503	2,476,550	8.08	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,510.68000	1.51068	1,589,180	7.73	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		4,162.45000	4.16245	4,014,560	7.73	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		1,769.38000	1.76938	1,856,600	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		3,762.19000	3.76219	3,623,020	7.82	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		521.37000	0.52137	556,230	7.58	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		7,305.60000	7.30560	7,114,070	7.58	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		2,157.54000	2.15754	2,256,630	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,265.58000	3.26558	3,138,280	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,179.34000	2.17934	2,279,060	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,241.12000	3.24112	3,114,450	7.95	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		873.14000	0.87314	925,650	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,732.82000	5.73282	5,558,940	7.61	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,200.94000	2.20094	2,301,270	7.96	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,216.48000	3.21648	3,090,420	7.96	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		2,051.23000	2.05123	2,147,200	7.91	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,391.05000	3.39105	3,260,630	7.91	0.00	0	10
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 Intert
Total For R2030										66,795,432.36	716	124,80
R2032 On 05/05/2022 Bond Future			10.02506	89.90720	10.07829	89.60317		9.71		0.00	0	141,26
R2032 On 04/08/2022 Bond Future			10.20619	91.13024	10.26158	90.82290		9.41		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.37055	88.32922	10.42820	88.01799		9.45		0.00	0	
R2032 On 02/02/2023 Bond Future			10.51666	89.81545	10.57669	89.49970		9.10		0.00	0	
Total R2032 Future										0.00	0	143,40
R2032 On 05/05/2022 Bond Future	9.58	Call			260.49000	0.26049	307,840	8.84		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			3,161.59000	3.16159	2,904,910	8.84		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,579.14000	1.57914	1,748,460	9.63		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,002.05000	1.00205	867,340	9.63		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,967.44000	1.96744	2,159,250	9.76		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			121.58000	0.12158	96,180	10.79		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,264.94000	5.26494	5,545,950	10.86		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			108.45000	0.10845	85,430	10.86		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,314.46000	5.31446	5,596,030	10.88		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			105.40000	0.10540	82,940	10.88		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			771.85000	0.77185	659,630	9.76		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,364.01000	5.36401	5,646,130	10.89		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			102.43000	0.10243	80,520	10.89		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,060.71000	6.06071	6,349,350	11.13		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			68.40000	0.06840	53,010	11.13		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,067.34000	5.06734	5,345,970	10.79		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			788.78000	0.78878	870,380	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,855.96000	3.85596	3,630,220	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,620.12000	1.62012	1,752,150	9.01		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,520.67000	2.52067	2,345,360	9.01		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			132.66000	0.13266	151,770	8.37		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,685.29000	7.68529	7,397,060	8.37		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,921.83000	1.92183	2,068,520	9.14		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,207.98000	2.20798	2,047,330	9.14		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,950.58000	1.95058	2,098,580	9.15		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,181.16000	2.18116	2,021,820	9.15		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			373.90000	0.37390	420,320	8.26		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Put			5,320.15000	5.32015	5,059,230	8.26		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,347.47000	7.34747	7,618,430	10.86		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			336.66000	0.33666	300,280	10.86		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,655.52000	8.65552	8,937,300	11.26		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			225.46000	0.22546	199,900	11.26		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,893.29000	1.89329	2,038,660	9.13		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	10.20	Put			2,235.06000	2.23506	2,073,090	9.13	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			4,115.59000	4.11559	3,907,710	8.69	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call			495.38000	0.49538	544,490	8.51	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put			6,803.39000	6.80339	6,541,270	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	10.21	Put			3,171.98000	3.17198	2,995,320	9.00	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call			539.96000	0.53996	592,620	8.51	0.00	0	48
R2032	On	03/11/2022	Bond Future	9.36	Put			6,553.30000	6.55330	6,294,730	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	9.46	Call			638.42000	0.63842	698,640	8.51	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			6,066.08000	6.06608	5,815,070	8.51	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Call			1,320.63000	1.32063	1,423,980	8.69	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.66	Put			2,035.57000	2.03557	1,905,220	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,739.68000	1.73968	1,863,480	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			3,476.01000	3.47601	3,288,580	8.89	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Call			1,860.75000	1.86075	1,989,950	8.94	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			3,321.24000	3.32124	3,139,210	8.94	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.21	Call			1,986.21000	1.98621	2,120,780	9.00	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Put			384.49000	0.38449	351,990	11.32	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.49	Call			2,754.02000	2.75402	2,917,950	9.25	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			2,422.01000	2.42201	2,274,710	9.25	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call			2,962.44000	2.96244	3,133,460	9.31	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,256.40000	2.25640	2,116,190	9.31	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call			3,272.25000	3.27225	3,453,130	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			3,303.84000	3.30384	3,485,690	9.39	0.00	0	78
R2032	On	03/11/2022	Bond Future	10.67	Put			2,014.34000	2.01434	1,884,960	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			6,576.86000	6.57686	6,825,670	10.31	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			803.27000	0.80327	740,850	10.31	0.00	0	50
R2032	On	03/11/2022	Bond Future	12.30	Call			9,735.38000	9.73538	10,014,110	11.32	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			644.58000	0.64458	699,470	8.29	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put			7,641.35000	7.64135	7,380,490	8.29	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			810.57000	0.81057	876,260	8.32	0.00	0	50
R2032	On	02/02/2023	Bond Future	9.47	Put			6,883.59000	6.88359	6,633,530	8.32	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,475.74000	1.47574	1,577,780	8.50	0.00	0	78
R2032	On	02/02/2023	Bond Future	9.92	Put			5,013.90000	5.01390	4,800,190	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,973.93000	1.97393	2,097,700	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			4,197.31000	4.19731	4,005,330	8.69	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.22	Call			2,111.37000	2.11137	2,240,600	8.74	0.00	0	50
R2032	On	02/02/2023	Bond Future	10.22	Put			4,010.00000	4.01000	3,823,480	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call			2,498.91000	2.49891	2,642,610	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put			3,539.15000	3.53915	3,367,100	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			2,524.15000	2.52415	2,668,750	8.86	0.00	0	

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	10.39	Put		3,511.11000	3.51111	3,339,960	8.86	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2,549.53000	2.54953	2,695,030	8.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,483.25000	3.48325	3,313,000	8.87	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		2,811.15000	2.81115	2,965,570	8.94	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,214.79000	3.21479	3,053,460	8.94	0.00	0	4!
R2032	On	02/02/2023	Bond Future	10.67	Call		3,280.33000	3.28033	3,449,540	9.05	0.00	0	7!
R2032	On	02/02/2023	Bond Future	10.67	Put		2,792.54000	2.79254	2,646,000	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		6,775.94000	6.77594	7,016,560	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		1,186.08000	1.18608	1,110,950	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		7,357.33000	7.35733	7,605,340	10.15	0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,051.41000	1.05141	983,670	10.15	0.00	0	5!
R2032	On	02/02/2023	Bond Future	12.75	Call		10,995.46000	10.99546	11,275,010	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		522.39000	0.52239	486,190	11.24	0.00	0	7!
Total R2032 Option											0.00	0	20,05
Total For R2032											0.00	0	163,45
R2035	On	05/05/2022	Bond Future			10.36768	91.23364	10.48208	90.49701	10.94	0.00	0	73,34
R2035	On	04/08/2022	Bond Future			10.54584	92.43488	10.66486	91.68890	10.59	0.00	0	49,85
R2035	On	03/11/2022	Bond Future			10.69931	89.34024	10.82286	88.58402	10.69	0.00	0	
R2035	On	02/02/2023	Bond Future			10.83633	90.88135	10.96468	90.11328	10.27	0.00	0	
Total R2035 Future											0.00	0	123,15
R2035	On	05/05/2022	Bond Future	10.72	Call		2,319.50000	2.31950	2,825,940	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		814.94000	0.81494	584,750	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,759.89000	2.75989	3,307,690	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		633.80000	0.63380	444,970	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,002.36000	7.00236	7,712,040	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		2.10000	0.00210	1,050	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		68.37000	0.06837	41,420	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,057.36000	7.05736	7,767,730	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		66.44000	0.06644	40,180	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,112.35000	7.11235	7,823,410	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		64.56000	0.06456	38,990	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,406.68000	12.40668	13,142,260	13.62	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,967.27000	1.96727	2,317,740	10.36	0.00	0	4!
R2035	On	04/08/2022	Bond Future	10.53	Put		2,813.21000	2.81321	2,417,700	10.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,604.78000	2.60478	3,017,320	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,200.27000	2.20027	1,866,830	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		215.53000	0.21553	288,350	9.24	0.00	0	4!
R2035	On	04/08/2022	Bond Future	9.53	Put		7,709.33000	7.70933	7,036,170	9.24	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		472.33000	0.47233	608,010	9.32	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	Opt Intere
R2035	On	04/08/2022	Bond Future	9.84	Put			5,832.31000	5.83231	5,222,010	9.32		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call			9,095.43000	9.09543	9,772,350	12.75		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put			337.55000	0.33755	268,490	12.75		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call			2,306.56000	2.30656	2,691,560	10.48		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			2,461.63000	2.46163	2,100,650	10.48		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			2,570.83000	2.57083	2,980,350	10.56		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,228.25000	2.22825	1,891,790	10.56		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,639.18000	2.63918	3,054,720	10.58		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,172.81000	2.17281	1,842,370	10.58		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			4,142.20000	4.14220	4,663,420	11.05		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,311.14000	1.31114	1,086,380	11.05		0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			4,776.04000	4.77604	4,284,910	9.94		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			2,206.85000	2.20685	2,542,610	10.28		0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			3,764.56000	3.76456	3,344,100	10.28		0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Put			2,366.22000	2.36622	2,063,530	10.73		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			4,020.81000	4.02081	4,492,280	10.81		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,180.55000	2.18055	1,895,800	10.81		0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			676.05000	0.67605	826,510	9.54		0.00	0	50
R2035	On	03/11/2022	Bond Future	9.82	Put			7,092.30000	7.09230	6,486,540	9.54		0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,511.14000	1.51114	1,776,230	9.94		0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,135.91000	2.13591	1,855,550	10.82		0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			10,816.50000	10.81650	11,494,400	13.02		0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			491.02000	0.49102	412,700	13.02		0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			3,522.49000	3.52249	3,962,180	10.68		0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			2,514.11000	2.51411	2,197,580	10.68		0.00	0	50
R2035	On	03/11/2022	Bond Future	11.05	Call			3,732.53000	3.73253	4,186,060	10.73		0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			4,057.24000	4.05724	4,530,910	10.81		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,158.00000	2.15800	1,875,450	10.81		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			4,094.08000	4.09408	4,569,940	10.82		0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,624.85000	1.62485	1,883,170	9.46		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			5,708.98000	5.70898	5,199,230	9.46		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			2,505.61000	2.50561	2,845,670	9.80		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			4,344.71000	4.34471	3,916,700	9.80		0.00	0	50
R2035	On	02/02/2023	Bond Future	10.87	Call			3,109.12000	3.10912	3,495,730	9.98		0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			3,674.77000	3.67477	3,293,310	9.98		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			3,139.53000	3.13953	3,528,310	9.99		0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			3,645.19000	3.64519	3,265,900	9.99		0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			846.74000	0.84674	1,007,380	9.32		0.00	0	50
R2035	On	02/02/2023	Bond Future	9.81	Put			8,117.51000	8.11751	7,510,080	9.32		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			3,704.31000	3.70431	4,131,330	10.13		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	02/02/2023	Bond Future	11.06	Put		3,140.10000	3.14010	2,799,050	10.13		0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call		12,598.67000	12.59867	13,290,240	12.62		0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		547.22000	0.54722	470,720	12.62		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		3,079.18000	3.07918	3,463,620	9.97		0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		3,704.88000	3.70488	3,321,250	9.97		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		3,672.14000	3.67214	4,097,070	10.13		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		3,166.88000	3.16688	2,823,740	10.13		0.00	0	
Total R2035 Option												0.00	0	10,95
Total For R2035												0.00	0	134,15
R2037	On	05/05/2022	Bond Future			10.54509	87.17361	10.65427	86.46172	11.62		0.00	0	85,12
R2037	On	04/08/2022	Bond Future			10.71713	84.10343	10.83057	83.38258	11.86		0.00	0	52,42
R2037	On	03/11/2022	Bond Future			10.86396	85.35213	10.98152	84.62124	11.40		0.00	0	
R2037	On	02/02/2023	Bond Future			10.99792	82.53165	11.11986	81.78928	11.56		0.00	0	
Total R2037 Future												0.00	0	137,54
R2037	On	05/05/2022	Bond Future	11.82	Call		7,155.14000	7.15514	7,838,730	13.59		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		76.44000	0.07644	48,140	13.59		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,209.60000	7.20960	7,893,970	13.60		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		74.08000	0.07408	46,560	13.60		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,264.10000	7.26410	7,949,230	13.61		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		71.82000	0.07182	45,060	13.61		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,610.41000	2.61041	3,007,350	11.73		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		2,236.40000	2.23640	1,912,490	11.73		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,644.98000	2.64498	3,044,850	11.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,208.28000	2.20828	1,887,300	11.74		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,816.41000	3.81641	4,300,350	12.11		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		1,470.62000	1.47062	1,233,710	12.11		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,717.03000	4.71703	5,248,380	12.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,114.86000	1.11486	925,360	12.45		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		597.78000	0.59778	752,100	10.45		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,405.32000	5.40532	4,838,790	10.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,210.37000	7.21037	7,826,060	13.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		563.92000	0.56392	458,760	13.45		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,679.77000	2.67977	3,082,550	11.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,180.45000	2.18045	1,862,380	11.75		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,130.81000	2.13081	1,862,280	11.47		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,108.53000	4.10853	4,566,650	11.45		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,175.36000	2.17536	1,902,590	11.45		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,145.89000	4.14589	4,606,130	11.46		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,153.11000	2.15311	1,882,460	11.46		0.00	0	

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	11.32	Call		4,183.13000	4.18313	4,645,490	11.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		3,296.14000	3.29614	3,675,950	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,720.25000	3.72025	3,357,690	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		3,235.20000	3.23520	3,610,890	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,781.32000	3.78132	3,414,640	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		3,265.45000	3.26545	3,643,200	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,750.53000	3.75053	3,385,910	11.38	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	139,75
R2040	On	05/05/2022	Bond Future			10.67235	89.24338	10.74063	88.76267	12.21	0.00	0	62,06
R2040	On	04/08/2022	Bond Future			10.83957	85.95098	10.91046	85.46443	12.48	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			10.98225	87.22727	11.05564	86.73419	12.00	0.00	0	
R2040	On	02/02/2023	Bond Future			11.11268	84.18820	11.18872	83.68759	12.19	0.00	0	
Total R2040 Future											0.00	0	104,45
R2040	On	05/05/2022	Bond Future	9.82	Call		43.45000	0.04345	58,180	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		6,891.50000	6.89150	6,425,520	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		984.05000	0.98405	1,165,010	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,193.18000	2.19318	1,893,430	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		7,639.54000	7.63954	8,099,630	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1.61000	0.00161	1,010	15.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		76.32000	0.07632	55,700	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,698.07000	7.69807	8,158,670	14.00	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		74.24000	0.07424	54,130	14.00	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,756.58000	7.75658	8,217,670	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		72.22000	0.07222	52,600	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		14,019.25000	14.01925	14,499,360	15.35	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,064.63000	3.06463	3,336,840	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,253.88000	2.25388	2,039,540	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,857.31000	8.85731	9,283,160	14.71	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		481.00000	0.48100	420,300	14.71	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		191.27000	0.19127	227,810	10.90	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		9,128.43000	9.12843	8,678,420	10.90	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,918.48000	1.91848	2,123,720	12.08	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,375.70000	3.37570	3,094,390	12.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,103.36000	3.10336	3,377,510	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,225.33000	2.22533	2,012,930	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,142.31000	3.14231	3,418,380	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,197.09000	2.19709	1,986,610	12.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,302.44000	2.30244	2,116,500	12.16	0.00	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		4,598.04000	4.59804	4,906,600	12.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,279.04000	2.27904	2,094,520	12.17	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,517.10000	4.51710	4,822,820	12.15	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,326.31000	2.32631	2,138,950	12.15	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,557.37000	4.55737	4,864,510	12.16	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,473.47000	3.47347	3,723,400	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,991.81000	3.99181	3,741,130	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,506.53000	3.50653	3,757,870	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,958.75000	3.95875	3,709,480	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,440.25000	3.44025	3,688,750	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,024.80000	4.02480	3,772,690	11.83	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											0.00	0	109,43
R2044	On	05/05/2022	Bond Future			10.70243	86.01562	10.76039	85.59777	12.88	47,308,591.00	550	69,92
R2044	On	04/08/2022	Bond Future			10.86055	82.80448	10.92068	82.38166	13.17	0.00	0	22,58
R2044	On	03/11/2022	Bond Future			10.99516	84.03411	11.05736	83.60569	12.67	0.00	0	
R2044	On	02/02/2023	Bond Future			11.11796	81.06652	11.18234	80.63163	12.88	0.00	0	
Total R2044 Future											47,308,591.00	550	92,51
R2044	On	05/05/2022	Bond Future	11.91	Call		7,700.49000	7.70049	8,099,000	14.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		80.65000	0.08065	61,310	14.77	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,759.40000	7.75940	8,158,370	14.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		78.48000	0.07848	59,600	14.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,818.27000	7.81827	8,217,700	14.82	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		76.36000	0.07636	57,940	14.82	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,361.90000	3.36190	3,606,660	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,122.03000	2.12203	1,943,970	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,280.96000	3.28096	3,522,400	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,177.83000	2.17783	1,996,450	13.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,321.43000	3.32143	3,564,530	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,149.88000	2.14988	1,970,160	13.29	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,340.18000	2.34018	2,177,400	12.83	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,676.11000	4.67611	4,942,990	12.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,316.09000	2.31609	2,154,550	12.84	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,593.73000	4.59373	4,858,120	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,364.50000	2.36450	2,200,470	12.82	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,634.85000	4.63485	4,900,490	12.83	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		3,691.38000	3.69138	3,913,150	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,909.35000	3.90935	3,696,230	12.55	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		3,726.05000	3.72605	3,949,050	12.56	0.00	0	

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		3,876.51000	3.87651	3,664,620	12.56	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		3,656.55000	3.65655	3,877,090	12.54	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		3,942.12000	3.94212	3,727,770	12.54	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											47,308,591.00	550	92,51
R2048	On	05/05/2022	Bond Future			10.63257	85.17756	10.69042	84.74519	13.34	17,035,512.00	200	193,47
R2048	On	04/08/2022	Bond Future			10.78290	86.29835	10.84291	85.86081	12.95	0.00	0	6,52
R2048	On	03/11/2022	Bond Future			10.91178	83.17520	10.97386	82.73187	13.13	0.00	0	
R2048	On	02/02/2023	Bond Future			11.02659	84.61102	11.09081	84.16098	12.65	0.00	0	
Total R2048 Future											17,035,512.00	200	200,00
R2048	On	05/05/2022	Bond Future	11.79	Call		7,617.78000	7.61778	8,028,970	15.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		87.59000	0.08759	66,410	15.02	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		7,678.29000	7.67829	8,090,000	15.04	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		85.19000	0.08519	64,530	15.04	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,738.76000	7.73876	8,150,970	15.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		82.83000	0.08283	62,670	15.07	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		803.69000	0.80369	902,530	11.59	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		5,710.11000	5.71011	5,371,410	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		1,268.17000	1.26817	1,404,330	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		4,595.24000	4.59524	4,293,860	11.99	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,255.36000	3.25536	3,501,900	12.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,270.81000	2.27081	2,079,810	12.92	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,296.65000	3.29665	3,544,960	12.94	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,241.09000	2.24109	2,051,860	12.94	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		217.19000	0.21719	251,710	11.31	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		9,297.89000	9.29789	8,894,870	11.31	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,338.17000	3.33817	3,588,240	12.95	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,211.70000	2.21170	2,024,230	12.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call		2,932.86000	2.93286	3,165,020	12.82	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.90	Put		2,520.34000	2.52034	2,314,960	12.82	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,357.62000	2.35762	2,190,810	13.21	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,669.64000	4.66964	4,943,540	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,407.98000	2.40798	2,238,550	13.19	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,711.94000	4.71194	4,987,150	13.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,382.68000	2.38268	2,214,560	13.20	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,754.38000	4.75438	5,030,900	13.21	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		3,909.97000	3.90997	4,142,120	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		3,985.42000	3.98542	3,767,530	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,838.75000	3.83875	4,068,350	12.48	0.00	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		4,054.12000	4.05412	3,833,680	12.48	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		3,874.13000	3.87413	4,105,010	12.49	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,019.48000	4.01948	3,800,320	12.49	0.00	0	
Total R2048 Option											0.00	0	3,46
Total For R2048											17,035,512.00	200	203,46
R209	On	05/05/2022	Bond Future			10.33939	70.86826	10.44306	70.28140	12.24	4,393,832.12	62	20,73
R209	On	04/08/2022	Bond Future			10.49152	71.83227	10.59882	71.23809	11.90	0.00	0	1,58
R209	On	03/11/2022	Bond Future			10.62869	69.75167	10.73970	69.14921	11.98	0.00	0	2,73
R209	On	02/02/2023	Bond Future			10.75022	70.92509	10.86505	70.31314	11.54	0.00	0	
Total R209 Future											4,393,832.12	62	25,03
R209	On	05/05/2022	Bond Future	9.50	Call		28.86000	0.02886	46,900	10.69	0.00	0	2,93
R209	On	05/05/2022	Bond Future	9.50	Put		5,632.03000	5.63203	5,063,210	10.69	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		113.83000	0.11383	169,720	11.02	0.00	0	8,53
R209	On	05/05/2022	Bond Future	9.75	Put		4,172.21000	4.17221	3,641,240	11.02	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		769.61000	0.76961	996,000	11.88	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		617.27000	0.61727	453,040	12.61	0.00	0	1,03
R209	On	05/05/2022	Bond Future	11.43	Call		5,360.50000	5.36050	5,911,430	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		104.92000	0.10492	68,990	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,407.96000	5.40796	5,959,770	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		102.06000	0.10206	67,010	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,868.07000	1.86807	1,507,600	11.88	0.00	0	11,00
R209	On	05/05/2022	Bond Future	11.45	Call		5,455.48000	5.45548	6,008,130	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		99.31000	0.09931	65,100	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,053.25000	8.05325	8,633,250	14.80	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		16.87000	0.01687	10,010	14.80	0.00	0	12,03
R209	On	05/05/2022	Bond Future	10.75	Call		2,314.87000	2.31487	2,737,500	12.61	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,015.58000	2.01558	2,322,740	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,119.28000	2.11928	1,832,260	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,044.14000	2.04414	2,353,800	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,092.72000	2.09272	1,808,200	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,987.23000	1.98723	2,291,860	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,146.12000	2.14612	1,856,570	11.68	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put		8,965.41000	8.96541	8,418,290	10.66	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		7,544.13000	7.54413	7,024,990	10.67	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		890.46000	0.89046	1,053,150	10.70	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,048.00000	5.04800	4,608,230	10.70	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,935.51000	1.93551	2,204,250	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,245.69000	3.24569	2,911,970	11.43	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		228.09000	0.22809	283,430	10.66	0.00	0	6,00

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		1,973.54000	1.97354	1,739,070	11.98		0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,389.52000	3.38952	3,759,340	11.99		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,952.96000	1.95296	1,720,320	11.99		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,421.46000	3.42146	3,793,090	12.00		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,932.57000	1.93257	1,701,740	12.00		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		376.32000	0.37632	459,640	10.67		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,453.52000	3.45352	3,826,960	12.01		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,912.35000	1.91235	1,683,330	12.01		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,099.42000	5.09942	5,547,180	12.58		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,164.66000	1.16466	1,009,960	12.58		0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,357.71000	3.35771	3,725,700	11.98		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,786.06000	2.78606	3,095,680	11.36		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,238.58000	3.23858	2,936,250	11.36		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,812.55000	2.81255	3,123,900	11.37		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,211.64000	3.21164	2,911,040	11.37		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,839.16000	2.83916	3,152,230	11.38		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,184.89000	3.18489	2,886,010	11.38		0.00	0	
Total R209 Option											0.00	0	53,60	
Total For R209											4,393,832.12	62	78,60	
R210	On	05/05/2022	Bond Future			220.07062	220.07062	219.37430	219.37430			0.00	0	1,00
R210	On	04/08/2022	Bond Future			223.11901	223.11901	222.41496	222.41496			0.00	0	20
R210	On	03/11/2022	Bond Future			223.53913	223.53913	222.82698	222.82698			0.00	0	
R210	On	02/02/2023	Bond Future			227.34019	227.34019	226.61755	226.61755			0.00	0	
Total R210 Future											0.00	0	1,30	
Total For R210											0.00	0	1,30	
R213	On	05/05/2022	Bond Future			9.90431	84.52308	9.94742	84.30177	9.46		0.00	0	25,00
R213	On	04/08/2022	Bond Future			10.09400	85.63749	10.13892	85.41381	9.16		0.00	0	
R213	On	03/11/2022	Bond Future			10.25761	83.38701	10.30434	83.16074	9.13		0.00	0	
R213	On	02/02/2023	Bond Future			10.40248	84.82315	10.45116	84.59384	8.82		0.00	0	
Total R213 Future											0.00	0	25,00	
R213	On	05/05/2022	Bond Future	10.63	Call		3,602.87000	3.60287	3,791,900	9.90		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		197.57000	0.19757	165,290	9.90		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,645.93000	3.64593	3,835,700	9.92		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		192.09000	0.19209	160,550	9.92		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,689.09000	3.68909	3,879,580	9.93		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		186.76000	0.18676	155,940	9.93		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,353.09000	1.35309	1,440,490	8.87		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,551.76000	2.55176	2,415,480	8.87		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,310.11000	1.31011	1,395,650	8.86		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.88	Put		2,610.13000	2.61013	2,471,990	8.86	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,331.60000	1.33160	1,418,080	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,580.92000	2.58092	2,443,720	8.87	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,112.15000	6.11215	5,922,670	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,346.51000	1.34651	1,424,840	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,630.69000	3.63069	3,482,750	8.62	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,652.47000	2.65247	2,530,720	8.91	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,548.17000	2.54817	2,665,880	9.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,231.59000	2.23159	2,123,030	9.04	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		446.01000	0.44601	479,920	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,381.89000	6.38189	6,189,530	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		492.54000	0.49254	529,330	8.35	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,187.90000	2.18790	2,080,790	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,627.15000	2.62715	2,747,020	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,166.44000	2.16644	2,060,040	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,625.88000	1.62588	1,714,690	8.74	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,212.91000	3.21291	3,075,450	8.74	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,097.42000	2.09742	2,201,940	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,574.19000	2.57419	2,692,620	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,209.53000	2.20953	2,101,690	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,600.60000	2.60060	2,719,760	9.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		2,172.75000	2.17275	2,273,040	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,316.85000	3.31685	3,187,830	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,494.94000	2.49494	2,604,220	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,972.39000	2.97239	2,852,360	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		600.02000	0.60002	639,430	8.06	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,969.62000	6.96962	6,779,720	8.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,751.09000	1.75109	1,838,410	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,859.53000	3.85953	3,717,540	8.32	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		8,378.59000	8.37859	8,571,540	10.26	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		658.99000	0.65899	622,630	10.26	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		2,195.31000	2.19531	2,296,250	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,291.56000	3.29156	3,163,190	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,217.67000	2.21767	2,319,260	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,266.11000	3.26611	3,138,390	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,688.92000	2.68892	2,803,240	8.62	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		2,788.49000	2.78849	2,673,500	8.62	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											0.00	0	30,40

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			10.63861	67.87034	10.71171	67.44003		13.34		0.00	0	15,3
R214	On	04/08/2022			10.79066	68.76329	10.86633	68.32779		12.97		0.00	0	1,3
R214	On	03/11/2022			10.92120	66.51330	10.99937	66.07187		13.13		0.00	0	
R214	On	02/02/2023			11.03749	67.66119	11.11825	67.21292		12.67		0.00	0	
Total R214 Future												0.00	0	16,6
R214	On	05/05/2022	11.73	Call			5,657.98000	5.65798	6,063,580	14.87		0.00	0	
R214	On	05/05/2022	11.73	Put			89.52000	0.08952	64,810	14.87		0.00	0	
R214	On	05/05/2022	11.74	Call			5,706.50000	5.70650	6,112,700	14.90		0.00	0	
R214	On	05/05/2022	11.74	Put			87.07000	0.08707	62,960	14.90		0.00	0	
R214	On	05/05/2022	11.75	Call			5,755.03000	5.75503	6,161,820	14.92		0.00	0	
R214	On	05/05/2022	11.75	Put			84.70000	0.08470	61,180	14.92		0.00	0	
R214	On	04/08/2022	10.99	Call			2,552.35000	2.55235	2,798,360	12.96		0.00	0	
R214	On	04/08/2022	10.99	Put			1,850.17000	1.85017	1,660,680	12.96		0.00	0	
R214	On	04/08/2022	10.97	Call			2,487.95000	2.48795	2,730,460	12.93		0.00	0	
R214	On	04/08/2022	10.97	Put			1,898.53000	1.89853	1,705,540	12.93		0.00	0	
R214	On	04/08/2022	10.98	Call			2,520.14000	2.52014	2,764,400	12.94		0.00	0	
R214	On	04/08/2022	10.98	Put			1,874.31000	1.87431	1,683,070	12.94		0.00	0	
R214	On	03/11/2022	11.35	Put			1,885.54000	1.88554	1,721,990	13.24		0.00	0	
R214	On	03/11/2022	11.36	Call			3,843.47000	3.84347	4,122,630	13.25		0.00	0	
R214	On	03/11/2022	11.36	Put			1,865.83000	1.86583	1,703,560	13.25		0.00	0	
R214	On	03/11/2022	11.34	Call			3,775.86000	3.77586	4,052,460	13.23		0.00	0	
R214	On	03/11/2022	11.34	Put			1,905.42000	1.90542	1,740,590	13.23		0.00	0	
R214	On	03/11/2022	11.35	Call			3,809.61000	3.80961	4,087,490	13.24		0.00	0	
R214	On	02/02/2023	11.08	Call			3,056.49000	3.05649	3,286,520	12.52		0.00	0	
R214	On	02/02/2023	11.08	Put			3,268.21000	3.26821	3,049,970	12.52		0.00	0	
R214	On	02/02/2023	11.09	Call			3,084.68000	3.08468	3,315,960	12.53		0.00	0	
R214	On	02/02/2023	11.09	Put			3,240.94000	3.24094	3,023,950	12.53		0.00	0	
R214	On	02/02/2023	11.07	Call			3,028.43000	3.02843	3,257,210	12.51		0.00	0	
R214	On	02/02/2023	11.07	Put			3,295.67000	3.29567	3,076,180	12.51		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	16,6
Total for Bond												245,402,794.23	2,503	1,273,01
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			828.88000	828.88000	825.73600	825.73600			8,288,800.00	1	98
GOVI On 04/08/2022 GOVI			840.04500	840.04500	836.86600	836.86600			0.00	0	
GOVI On 03/11/2022 GOVI			852.60200	852.60200	849.38200	849.38200			0.00	0	
GOVI On 02/02/2023 GOVI			866.89200	866.89200	863.62500	863.62500			0.00	0	
Total GOVI Future									8,288,800.00	1	98
GOVI On 05/05/2022 GOVI	788.23	Call			375,060.00000	37.50600	406,500,000		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		374,960.00000	37.49600	406,400,000		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		374,860.00000	37.48600	406,300,000		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		175,860.00000	17.58600	207,650,000		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		176,060.00000	17.60600	207,850,000		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		175,960.00000	17.59600	207,750,000		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		289,520.00000	28.95200	321,720,000		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		289,720.00000	28.97200	321,920,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		289,620.00000	28.96200	321,820,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		127,950.00000	12.79500	160,620,000		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		127,850.00000	12.78500	160,520,000		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		128,050.00000	12.80500	160,720,000		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											8,288,800.00	1	9%
Total for GOVI											8,288,800.00	1	9%
AL37	On	05/05/2022	Index Future			814.25800	814.25800	815.37100	815.37100		0.00	0	
AL37	On	04/08/2022	Index Future			825.22600	825.22600	826.36100	826.36100		0.00	0	
AL37	On	03/11/2022	Index Future			837.56200	837.56200	838.72000	838.72000		0.00	0	
AL37	On	02/02/2023	Index Future			851.60000	851.60000	852.78400	852.78400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			942.52800	942.52800	939.81000	939.81000		0.00	0	
AL7T	On	04/08/2022	Index Future			955.22400	955.22400	952.47700	952.47700		0.00	0	
AL7T	On	03/11/2022	Index Future			969.50300	969.50300	966.72200	966.72200		0.00	0	
AL7T	On	02/02/2023	Index Future			985.75300	985.75300	982.93300	982.93300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			840.36500	840.36500	837.18900	837.18900		0.00	0	1%
ALBI	On	04/08/2022	Index Future			851.68400	851.68400	848.47300	848.47300		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	Opt Intere
ALBI	On	03/11/2022	Index Future			864.41500	864.41500	861.16200	861.16200				0.00	0	
ALBI	On	02/02/2023	Index Future			878.90400	878.90400	875.60300	875.60300				0.00	0	
Total ALBI Future													0.00	0	21
Total For ALBI													0.00	0	21
IGOV	On	05/05/2022	Index Future			315.42500	315.42500	315.01900	315.01900				0.00	0	48
IGOV	On	04/08/2022	Index Future			319.75200	319.75200	319.34300	319.34300				0.00	0	
IGOV	On	03/11/2022	Index Future			324.60800	324.60800	324.19500	324.19500				0.00	0	
IGOV	On	02/02/2023	Index Future			330.12300	330.12300	329.70600	329.70600				0.00	0	
Total IGOV Future													0.00	0	48
Total For IGOV													0.00	0	48
Total for Index													0.00	0	71
JIBAR	f	On	20/04/2022	Jibar Future		4.62500	95.37500	4.62500	95.37500				0.00	0	
JIBAR	f	On	18/05/2022	Jibar Future		4.70000	95.30000	4.69000	95.31000				0.00	0	
JIBAR	f	On	15/06/2022	Jibar Future		5.11500	94.88500	5.09500	94.90500				0.00	146	
JIBAR	f	On	20/07/2022	Jibar Future		5.19000	94.81000	5.17000	94.83000				0.00	0	
JIBAR	f	On	17/08/2022	Jibar Future		5.58000	94.42000	5.56000	94.44000				0.00	0	
JIBAR	f	On	21/09/2022	Jibar Future		5.64500	94.35500	5.63000	94.37000				0.00	0	
JIBAR	f	On	21/12/2022	Jibar Future		6.30000	93.70000	6.27500	93.72500				0.00	0	
JIBAR	f	On	15/03/2023	Jibar Future		6.57000	93.43000	6.54000	93.46000				0.00	0	
JIBAR	f	On	21/06/2023	Jibar Future		6.76000	93.24000	6.75000	93.25000				0.00	0	
JIBAR	f	On	20/09/2023	Jibar Future		6.87000	93.13000	6.85500	93.14500				0.00	0	
JIBAR	f	On	20/12/2023	Jibar Future		6.98500	93.01500	6.96500	93.03500				0.00	73	
JIBAR	f	On	20/03/2024	Jibar Future		7.18500	92.81500	7.20000	92.80000				0.00	0	
Total Jibar Future													0.00	219	21
Total For JIBAR FUTURE													0.00	219	21
Total for Jibar													0.00	219	21
Total for Derivatives :												253,691,594.23	2,723	1,274,93	
ABCPI	On	07/12/2023	Spot Bond			2.28800	322.09701	2.28800	322.01824				0.00	0	200,000,00
Total ABCPI3 SPOT													0.00	0	200,000,00
Total For ABCPI3													0.00	0	200,000,00
ABF001	On	13/09/2026	Spot Bond					0.00000	100.12606				0.00	0	
Total ABF001 SPOT													0.00	0	
Total For ABF001													0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.61545				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	102.17223	9.65000	102.14579				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.06500	92.25220	11.06500	92.22491				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.36133				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.07849				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.63112				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.08509				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.88065				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.52436				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.06074				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.42517				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.45192				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.41107				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	100.80789				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.97199				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.84158				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.94911				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.61156				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.06433				0.00	0	21,000,00
Total ABFN35 SPOT										0.00	0	21,000,00
Total For ABFN35										0.00	0	21,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.53004				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.93112				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.85388				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.21931				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.22491				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.32396				0.00	0	

Contract 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	99.63927				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.90594				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.93150				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.94980				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.97099				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.49535				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.36858				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.09696				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.85257				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.92881				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.71034				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	100.51617				0.00	0	20,000,00
Total ABFN53 SPOT										0.00	0	20,000,00
Total For ABFN53										0.00	0	20,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.53370				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.54837				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.24209				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.16364				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.44087				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.04546				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.83500	6.83500	6.83500	147.72232				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.95161	100.00000	32.87310				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	157.58059				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	208.85161				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	236.38957				0.00	0	
Total ABN63 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 ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	101.07348			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.16000	8.16000	8.16000	111.66257			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.50000	104.02242	5.50000	104.00687			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	106.11834	5.59000	106.10218			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.85000	111.68620	7.85000	111.66244			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.57000	112.93514	8.57000	112.90897			0.00	0	200,000,00
Total ABS17 SPOT									0.00	0	200,000,00
Total For ABS17									0.00	0	200,000,00
ABS18 On 26/09/2023 Spot Bond			6.03000	105.33507	6.03000	105.31779			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.94000	103.46394	7.94000	103.44205			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.47170	100.00000	11.44645			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.62800	325.55299	1.62800	325.47919			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.03500	11.03500	11.03500	101.90022			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99972			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99975				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.84453				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.49317				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.52658				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.01862				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.54988				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.77875				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.66064				0.00	0	500,000,00
Total AGL01 SPOT										0.00	0	500,000,00
Total For AGL01										0.00	0	500,000,00
AGL02 On 11/04/2024 Spot Bond					0.00000	102.42712				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.54811				0.00	0	100,000,00
Total AGL03 SPOT										0.00	0	100,000,00
Total For AGL03										0.00	0	100,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	105.49613				0.00	0	3,000,00
Total AGT01 SPOT										0.00	0	3,000,00
Total For AGT01										0.00	0	3,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.14930				0.00	0	2,300,00
Total AGT02 SPOT										0.00	0	2,300,00
Total For AGT02										0.00	0	2,300,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.11509				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.81869				0.00	0	600,000,00
Total AGT04 SPOT										0.00	0	600,000,00
Total For AGT04										0.00	0	600,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.90972				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.94394				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.46000	98.75040	8.46000	98.72780				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.99547				0.00	0	
Total AH2B11 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 AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.16716				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.38158				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.78937				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.46074				0.00	0	6,000,00
Total AHF5A2 SPOT										0.00	0	6,000,00
Total For AHF5A2										0.00	0	6,000,00
AHF5A On 21/08/2023 Spot Bond			6.75000	104.94556	6.75000	104.92632				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.43317				0.00	0	13,000,00
Total AHF5A4 SPOT										0.00	0	13,000,00
Total For AHF5A4										0.00	0	13,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.48436				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.51583				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.99648				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.54394				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.90123				0.00	0	27,700,00
Total AHF6A2 SPOT										0.00	0	27,700,00
Total For AHF6A2										0.00	0	27,700,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.48427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.51572				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.73531				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.60212				0.00	0	14,000,00
Total AHF7A1 SPOT										0.00	0	14,000,00
Total For AHF7A1										0.00	0	14,000,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.45279				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.49999				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.48820				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.53143				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.51650				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.79785				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.75877				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75000	108.68665	7.75000	108.66395				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			8.18800	104.97739	8.18800	104.95412				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.92000	93.25174	11.92000	93.22192				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.51000	190.74426	5.51000	190.68106				0.00	0	621,250,00
Total AIRL01 SPOT										0.00	0	621,250,00
Total For AIRL01										0.00	0	621,250,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.40754				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.95095				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.90573				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.18643				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.99978				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.50246				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.86449				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.71000	251.44789	4.71000	251.36995				0.00	0	
Total ASN02 SPOT										0.00	0	
Total For ASN02										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21000	218.58940	5.21000	218.51874			2,536,638,548,000.00	486,878,800	486,878,800	121,719,700
Total ASN03 SPOT									2,536,638,548,000.00	486,878,800	486,878,800	121,719,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN037										2,536,638,548,000.00	486,878,800	121,719,70
ASN15 On 31/03/2028 Spot Bond			4.35000	199.16594	4.35000	199.10613				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.86522				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.75000	116.09507	4.75000	116.05888				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.99852				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.39908				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.33008				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.00016				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.99664				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.57817				0.00	0	16,000,00

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 ASN278 SPOT										0.00	0	16,000,00
Total For ASN278										0.00	0	16,000,00
ASN278 On 20/08/2048 Spot Bond					0.00000	100.49534				0.00	0	9,000,00
Total ASN279 SPOT										0.00	0	9,000,00
Total For ASN279										0.00	0	9,000,00
ASN280 On 21/08/2023 Spot Bond					0.00000	100.48278				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.14181				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	99.95154				0.00	0	13,000,00
Total ASN291 SPOT										0.00	0	13,000,00
Total For ASN291										0.00	0	13,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.16025				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.10900	4.10900	4.10900	110.40751				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.88000	4.88000	4.88000	101.93209				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.69608				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33 On 20/06/2024 Spot Bond					0.00000	99.38579				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.86000	114.50763	4.86000	114.47159				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.98977				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.36822				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.99997				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.98230				0.00	0	
Total ASN381 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 ASN381									0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.11692			0.00	0	
Total ASN383 SPOT									0.00	0	
Total For ASN383									0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.11692			0.00	0	
Total ASN384 SPOT									0.00	0	
Total For ASN384									0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.33218			0.00	0	
Total ASN386 SPOT									0.00	0	
Total For ASN386									0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.99997			0.00	0	
Total ASN388 SPOT									0.00	0	
Total For ASN388									0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.44648			0.00	0	
Total ASN395 SPOT									0.00	0	
Total For ASN395									0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.07650			0.00	0	16,000,00
Total ASN399 SPOT									0.00	0	16,000,00
Total For ASN399									0.00	0	16,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	99.99997			0.00	0	
Total ASN409 SPOT									0.00	0	
Total For ASN409									0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.99995			0.00	0	
Total ASN415 SPOT									0.00	0	
Total For ASN415									0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.23569			0.00	0	
Total ASN419 SPOT									0.00	0	
Total For ASN419									0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ASN420 SPOT									0.00	0	
Total For ASN420									0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.01781			0.00	0	
Total ASN421 SPOT									0.00	0	
Total For ASN421									0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	99.99997			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.47553				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.37965				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.90708				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.91581				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.27617				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.63680				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.72264				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.84177				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.79974				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.13946				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	108.09900				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	100.62110				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.74260				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.11894				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.11894				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.33461				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.85500	99.06697	9.85500	99.04080				0.00	0	1,700,00
Total ASN508 SPOT										0.00	0	1,700,00
Total For ASN508										0.00	0	1,700,00
ASN50(On 21/12/2026 Spot Bond			9.03500	98.80251	9.03500	98.77853				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.58500	97.50256	9.58500	97.47747				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.58500	97.50256	9.58500	97.47747				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	101.26782	9.10000	101.24337				0.00	0	
Total ASN522 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 ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.52682	11.05000	101.49666				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.52005	11.00000	101.49002				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45220	10.50000	101.42353				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.45220	10.50000	101.42353				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.37577				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.81238				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.63060				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.46578	10.60000	101.43683				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.71812	10.47000	101.41954				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.45899	10.55000	101.43018				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.78106				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.93978				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.30017				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.78427				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.11588				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.67491				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.19945				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	101.27799	9.22000	101.25278				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.04768				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.00310				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.78734				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.88707				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	100.44778				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.36571				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.98225				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	99.81676				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.82045				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.59275				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.83480				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.46834				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.29686				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN633 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 ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.28448				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.93971				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.15325				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.09915				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.82535				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.38194				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.52813				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.33098				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.88120				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.99975				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.99972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.40970				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.81729				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.80409				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.93226				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.17040				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.91603				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.99980				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	18,000,00
Total ASN703 SPOT										0.00	0	18,000,00
Total For ASN703										0.00	0	18,000,00
ASN70: On 09/11/2026 Spot Bond					0.00000	100.71373				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	100.81806				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.56729				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.82292				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.15962				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.89786				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.88609				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.14353				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.99716				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.26418				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.90098				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.42688				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.82385				0.00	0	
Total ASN737 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 ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.65142				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.85312				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.33109				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	101.33458				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	101.36699				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.25819				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	101.03943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	101.03235				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN779 On 11/04/2022 Spot Bond					0.00000	101.00412				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond					0.00000	100.97105				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN781 On 13/04/2022 Spot Bond					0.00000	100.96728				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN782 On 21/12/2026 Spot Bond			9.28884	9.28884	9.28884	107.16303				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 19/04/2022 Spot Bond					0.00000	100.87344				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN784 On 25/04/2022 Spot Bond					0.00000	100.80300				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	100.79253				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	100.79979				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	100.79979				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN790 On 15/03/2025 Spot Bond					0.00000	100.15968				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN79 On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.41829				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79 On 06/06/2022 Spot Bond					0.00000	100.27157				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80 On 08/06/2022 Spot Bond					0.00000	100.18603				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	100.23418				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.15414				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.13689				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.13343				0.00	0	3,300,000.00
Total ASN807 SPOT										0.00	0	3,300,000.00
Total For ASN807										0.00	0	3,300,000.00
ASN80 On 21/12/2026 Spot Bond					0.00000	100.10351				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.48000	99.98772	4.48000	99.97546				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.97452	9.30000	99.94907				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.98058				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.31982				0.00	0	
Total BAW28 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 BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.45216			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.88579			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.80500	101.76213	6.80500	101.74342		2,722,000,000,000.00	400,000,000	100,000,00	
Total BAW33 SPOT								2,722,000,000,000.00	400,000,000	100,000,00	
Total For BAW33								2,722,000,000,000.00	400,000,000	100,000,00	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.17416			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.34483			0.00	0	100,000,00
Total BAW36 SPOT									0.00	0	100,000,00
Total For BAW36									0.00	0	100,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	99.81797			0.00	0	
Total BAYA57 SPOT									0.00	0	
Total For BAYA57									0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.79373			0.00	0	
Total BAYA64 SPOT									0.00	0	
Total For BAYA64									0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	101.87549			0.00	0	
Total BAYA67 SPOT									0.00	0	
Total For BAYA67									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.64500	11.64500	11.64500	101.38871			0.00	0	
Total BAYA72 SPOT									0.00	0	
Total For BAYA72									0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.72270			0.00	0	
Total BAYA73 SPOT									0.00	0	
Total For BAYA73									0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.30157			0.00	0	
Total BAYA74 SPOT									0.00	0	
Total For BAYA74									0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.70642			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.70708				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.65565				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.93259				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.51446				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.51262				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.78184				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.78715				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.92129				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.79287				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.78089				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.86146				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.96210				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	99.95049				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.46655				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.96815				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.79990				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.79346				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.79951				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.75082				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.08416				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.74514				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.75161				0.00	0	
Total BAYB18 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 BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.02463				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	99.73982				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	99.75117				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.59000	8.59000	8.59000	101.25809				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.81360				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.65828				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.24337				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.59966				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.05218				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.30232				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.01203				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.60250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.45316				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	102.34572	7.74000	102.32476				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.39689				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.54718				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.80118				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.63159				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.57934				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.98742				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.25634				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.93028				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			6.49000	108.16169	6.49000	108.14260				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.17367				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.81507				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.10112				0.00	0	430,000,00
Total BID14 SPOT										0.00	0	430,000,00
Total For BID14										0.00	0	430,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.89854				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.92997				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.23318				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.87300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.11600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.09400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	48.78900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	99.91405				0.00	0	
Total BNPP12 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 BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.57173				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.36616				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.26636				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.20388				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.52843				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.19880				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.64069				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.45870				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.84857				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.23716				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.70350				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.72909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.46958				0.00	0	500,000,00
Total BPPF31 SPOT										0.00	0	500,000,00
Total For BPPF31										0.00	0	500,000,00
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.63082				0.00	0	30,000,00
Total BPPF32 SPOT										0.00	0	30,000,00
Total For BPPF32										0.00	0	30,000,00
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.64591				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	99.88695				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.65236				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.09950				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.71413				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.08500	108.32020	8.08500	108.29661				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.33500	109.72500	8.33500	109.70038				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.93500	105.94528	8.93500	105.92013				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.35500	10.35500	10.35500	101.30775				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.09959				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.48429				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.51672				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.24267				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.31998				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.15183	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.68605				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.55000	105.53758	7.55000	105.51633				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.76594	8.70700	115.42200				0.00	0	
Total CLN365 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.95342				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.92944				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.87860				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.33274	10.98000	99.30389				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.64310	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.61922				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.61433				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.28500	146.42152	5.28500	146.37376				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN455 On 31/01/2025 Spot Bond			5.72500	144.68805	5.72500	144.63913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	99.89554				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	99.90654				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.57113				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			6.75000	102.17528	6.75000	102.15682				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 28/03/2022 Spot Bond					0.00000	99.90735				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN495 On 20/06/2022 Spot Bond					0.00000	100.00015				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN497 On 29/08/2022 Spot Bond					0.00000	100.39518				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN499 On 04/09/2024 Spot Bond			7.15000	106.96527	7.15000	106.94485				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN501 On 04/09/2024 Spot Bond					0.00000	101.91833				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN503 On 11/10/2022 Spot Bond					0.00000	101.18565				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	101.25243				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.77490				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.21278				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.10812				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.43183				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.81189				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.16924	9.96000	100.14316				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.93971	10.01000	103.91183				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.45902				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.14043	9.60000	102.11426				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.13710				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.36227				0.00	0	
Total CLN522 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 CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.30213	9.20000	100.27788				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.42252				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.13897				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.49657				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.59071				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.13710				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.04720				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.81500	103.28803	9.81500	103.26070				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.24580				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.87136				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.21246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	147.26900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.37431				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.87890				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.28500	103.42924	9.28500	103.40331				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.33500	101.73136	9.33500	101.70573				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.42500	105.87346	9.42500	105.84653				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.20918				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.61705				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.59677				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	100.44952				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN555 On 17/01/2024 Spot Bond					0.00000	101.34326				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	117.68300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.67354				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.51176	10.19000	103.53359				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.28500	106.30368	9.28500	106.27703				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.71304				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.44882				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.31417				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.30315				0.00	40,000,000	20,000,000
Total CLN567 SPOT										0.00	40,000,000	20,000,000
Total For CLN567										0.00	40,000,000	20,000,000
CLN568 On 11/02/2024 Spot Bond					0.00000	100.63648				0.00	70,000,000	85,000,000
Total CLN568 SPOT										0.00	70,000,000	85,000,000
Total For CLN568										0.00	70,000,000	85,000,000
CLN571 On 12/11/2025 Spot Bond			9.51500	104.99054	9.51500	104.96359				0.00	0	
Total CLN571 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 CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.62610				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.63965				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.11967				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	101.00404				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	99.77610				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.66983				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.35345				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.05091				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.90971				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.34388				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.75352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.20639				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.12558				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.06337				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.54356				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.61870				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.70500	149.30881	3.70500	120.38024				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.44249				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.29964				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.44249				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	102.96254				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.25420				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	100.18950				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.06337				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.06337				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.06967				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.66182				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.56755				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.66623				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.05541				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.46360				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.66942	9.32000	103.64349				0.00	0	
Total CLN609 SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.87536				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.33882				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.24505				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.44848				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.68126				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.19314				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	30,000,00
Total CLN616 SPOT										0.00	0	30,000,00
Total For CLN616										0.00	0	30,000,00
CLN616 On 20/12/2024 Spot Bond					0.00000	101.22673				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.28887				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.42968				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.82374				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.82092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.82181				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.88662				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.71000	103.24710	6.71000	103.22828				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.55408				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.94273				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.99500	63.52516	11.99500	83.78802				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.49181				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.98500	99.44933	9.98500	99.42256				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.55172				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.49290				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	101.45362				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.69994				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.23758				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.46061				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.54936				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2023 Spot Bond					0.00000	100.90539				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.59651				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.92974				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.46297				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.06214				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.09746				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.06225				0.00	0	
Total CLN647 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 CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.69546				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.36158				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.54936				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.44695				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.54936				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	30,000,00
Total CLN655 SPOT										0.00	0	30,000,00
Total For CLN655										0.00	0	30,000,00
CLN65 On 20/06/2025 Spot Bond					0.00000	100.00004				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.49219				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.56738				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.99600				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.42700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.52300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.54716				0.00	0	15,000,00
Total CLN665 SPOT										0.00	0	15,000,00
Total For CLN665										0.00	0	15,000,00
CLN665 On 02/04/2026 Spot Bond					0.00000	101.49946				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.65303				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.42784				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.38297				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.38671				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.60437				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.25598	150.57362	4.25598	122.16452				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25598	150.57362	4.25598	122.16531				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	100.61614				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.64754				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.64111				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.60635				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.22679				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.84166				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	99.99961				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total CLN690 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 CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	99.93629				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.72914				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	84.75570				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	83.22272				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.64010				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.33022				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.57834				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	88.10538				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.00171				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	85.32608				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.66323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.18201				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.99975				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.74864				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.99371				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.12020				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.52337				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.99974				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.77936				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.16569				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.76848				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.09341				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.30638				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.80938				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.33018				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.37822				0.00	0	
Total CLN731 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 CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.02305				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	100.16866				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	94.11717				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.24300				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	92.76161				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.54150				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.65022				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.48262				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.21333				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.44635				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.95509				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.18053				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.15999				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.01710				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.13069				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.50360				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.71638				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.82882				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	92.45237				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	101.01710				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.98206				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.49810				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	97.62641				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	80.88433				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	86.66849				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.40871				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.99123				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.48400	6.48400	6.48400	117.27309				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.39724				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	100.48030				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.82595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.83275				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78' On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.89252				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.96184				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.86674				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.88169				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.52415				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	99.99993				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	101.52415				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.83055				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.69424				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.92556				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.81888				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	99.50841				0.00	0	30,000,00
Total CLN793 SPOT										0.00	0	30,000,00
Total For CLN793										0.00	0	30,000,00
CLN794 On 31/01/2025 Spot Bond					0.00000	100.78199				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.68461				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.42208				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.42051				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.42064				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.40337				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.38363				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.37094				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.80130				0.00	0	
Total CLN802 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 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	100.25248				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.22927				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.23566				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.22819				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000,000	
Total CLN808 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For CLN808									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.09333			0.00	0	0	
Total CLN809 SPOT									0.00	0	0	
Total For CLN809									0.00	0	0	
CLN809 On 18/04/2028 Spot Bond			8.59000	101.28150	8.59000	101.25809			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	
Total For CLN81									0.00	0	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.09401			0.00	0	0	
Total CLN810 SPOT									0.00	0	0	
Total For CLN810									0.00	0	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	108.22166	8.09000	108.19808			0.00	0	0	
Total COJ05 SPOT									0.00	0	0	
Total For COJ05									0.00	0	0	
COJ05 On 22/06/2026 Spot Bond			10.55500	105.84648	10.55500	105.81658			0.00	0	0	
Total COJ08 SPOT									0.00	0	0	
Total For COJ08									0.00	0	0	
COJ08 On 09/06/2024 Spot Bond			9.15000	104.90373	9.15000	104.87795			0.00	0	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	500,000,00
Total For COJG01										0.00	0	500,000,00
COT01 On 03/04/2023 Spot Bond			7.58500	101.21447	7.58500	105.73760				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.34500	90.76359	12.34500	95.81362				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.93500	96.25625	10.93500	96.22811				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	105.83919				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.38796				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.96398				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.45359				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.85265				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.68500	9.68500	9.68500	105.25208				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.85489				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.48829				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV23 On 27/02/2023 Spot Bond			6.98000	103.33793	6.98000	103.31836			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	52.76174	100.00000	52.64368			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.76174	100.00000	52.64368			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	104.64485	7.53000	104.62348			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	100.86634	9.69000	100.83997			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.86634	9.69000	100.83997			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			9.88500	99.47097	9.88500	99.44446			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			12.02500	92.03502	12.02500	92.00534			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	100.90227	10.10000	100.87481			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.90227	10.10000	100.87481			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.91627			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.43628			0.00	0	15,000,00
Total DVF22B SPOT									0.00	0	15,000,00
Total For DVF22B									0.00	0	15,000,00
DVF22c On 24/10/2022 Spot Bond					0.00000	100.89485			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.42349			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
DVF25 On 02/04/2024 Spot Bond					0.00000	99.93454				0.00	0	400,000,00
Total DVF25 SPOT										0.00	0	400,000,00
Total For DVF25										0.00	0	400,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	97.29179				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.82100				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.12403				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.83506				0.00	0	1,000,000,00
Total DVFB25 SPOT										0.00	0	1,000,000,00
Total For DVFB25										0.00	0	1,000,000,00
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.70110				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.72405				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	97.47087				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.76339				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	100.85323				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.54322				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.13083				0.00	0	
Total DVFC26 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 DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.13544			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	105.48266	7.06000	105.46277			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.97000	113.77079	4.97000	113.73490			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.75000	102.91931	4.75000	102.88722		231,325,000,000,000.00	48,700,000,000	97,500,000,00	
Total EL037 SPOT								1,325,000,000,000.00	48,700,000,000	97,500,000,00	
Total For EL037								1,325,000,000,000.00	48,700,000,000	97,500,000,00	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.74067	2.25000	139.70660			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	153.38425	3.76000	153.34052		2,962,880,000,000.00	788,000,000	197,000,00	
Total EL28 SPOT								2,962,880,000,000.00	788,000,000	197,000,00	
Total For EL28								2,962,880,000,000.00	788,000,000	197,000,00	
EL29 On 19/11/2029 Spot Bond			3.63200	140.77544	3.63200	140.73580			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			3.67500	136.07356	3.67500	136.03510			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66000	117.63655	4.66000	117.60025			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			4.72000	105.02888	4.72000	104.99623			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	139.74067	2.25000	139.70660			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	157.20528			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	154.67596				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	119.85526				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	118.94062				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	116.67128				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	108.42152				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	109.22876				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	104.72822				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	106.45124				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	88.06077				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN016 On 17/02/2023 Spot Bond					0.00000	94.16511				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	94.88740				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.99500	103.93966	9.99500	103.91167				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.74000	11.74000	11.74000	96.80337				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.79000	11.79000	11.79000	101.51245				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			10.08500	10.08500	10.08500	102.72077				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.08500	10.08500	10.08500	102.99580				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.72500	11.72500	11.72500	74.74426				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.08500	11.08500	11.08500	101.40971				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.72500	11.72500	11.72500	95.74230				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.30781				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.22880				0.00	0	
Total EPF017 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 EPF017									0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	100.13245			0.00	0	
Total EPF018 SPOT									0.00	0	
Total For EPF018									0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.12949			0.00	0	
Total EPF019 SPOT									0.00	0	
Total For EPF019									0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.67174			0.00	0	
Total EPF020 SPOT									0.00	0	
Total For EPF020									0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.33786			0.00	0	
Total EPF021 SPOT									0.00	0	
Total For EPF021									0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.37441			0.00	0	
Total EPF022 SPOT									0.00	0	
Total For EPF022									0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.24290			0.00	0	
Total EPF023 SPOT									0.00	0	
Total For EPF023									0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.12781			0.00	0	
Total EPF024 SPOT									0.00	0	
Total For EPF024									0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.60457			0.00	0	12,000,00
Total EPFC50 SPOT									0.00	0	12,000,00
Total For EPFC50									0.00	0	12,000,00
EPFC50 On 14/03/2023 Spot Bond					0.00000	100.11815			0.00	0	
Total EPFC51 SPOT									0.00	0	
Total For EPFC51									0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.29207			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.29972			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.95074			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.55134				0.00	0	115,000,00
Total EQT005 SPOT										0.00	0	115,000,00
Total For EQT005										0.00	0	115,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.80587				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	99.99974				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	101.06999				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.58605				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.70333				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.52834				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.50588				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.56420				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.51037				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.53278				0.00	0	15,000,00
Total ERSA25 SPOT										0.00	0	15,000,00
Total For ERSA25										0.00	0	15,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.49875				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.48795				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.55519				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36000	104.49858	6.36000	104.48051				0.00	0	5,000,000.00
Total ES23 SPOT										0.00	0	5,000,000.00
Total For ES23										0.00	0	5,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.54835	10.00000	101.52098				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.08500	95.70023	9.08500	99.59135			90,850,000,000.00		10,000,000	2,548,474,100
Total ES26 SPOT									90,850,000,000.00		10,000,000	2,548,474,100
Total For ES26									90,850,000,000.00		10,000,000	2,548,474,100
ES26/R On 02/04/2026 Spot Bond			7.85000	99.78869	7.85000	103.68346				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.20500	76.55340	11.30500	76.00390			224,100,000,000.00		20,000,000	4,358,236,400
Total ES33 SPOT									224,100,000,000.00		20,000,000	4,358,236,400
Total For ES33									224,100,000,000.00		20,000,000	4,358,236,400
ES33/R On 15/09/2033 Spot Bond			7.50000	100.16019	7.50000	100.14016				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.62500	79.35644	11.69500	78.90201			46,616,250,000,000.00		4,010,000,000	3,033,729,700
Total ES42 SPOT									16,616,250,000,000.00		4,010,000,000	3,033,729,700
Total For ES42									16,616,250,000,000.00		4,010,000,000	3,033,729,700
ES42/R On 25/04/2042 Spot Bond			8.50000	103.46621	8.50000	103.44255				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	100.17886				0.00	0	
Total EXX04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.89135				0.00	0	15,000,00
Total EXX05 SPOT										0.00	0	15,000,00
Total For EXX05										0.00	0	15,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.67905				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.46222				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.73053				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.57333				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.80778				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.67868				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.72031				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.76708				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.44776				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.47823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.48587				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.22111				0.00	0	10,000,00
Total FRB22 SPOT										0.00	0	10,000,00
Total For FRB22										0.00	0	10,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	100.90294				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.24719				0.00	0	1,800,00
Total FRB24 SPOT										0.00	0	1,800,00
Total For FRB24										0.00	0	1,800,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.36714				0.00	0	1,601,700,00
Total FRB25 SPOT										0.00	0	1,601,700,00
Total For FRB25										0.00	0	1,601,700,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.87068				0.00	0	6,000,00
Total FRB26 SPOT										0.00	0	6,000,00
Total For FRB26										0.00	0	6,000,00
FRB27 On 03/06/2026 Spot Bond			8.66500	108.32606	8.66500	108.30082				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.55118				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.42537				0.00	0	1,000,000,00
Total FRB29 SPOT										0.00	0	1,000,000,00
Total For FRB29										0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.58500	102.00926	8.58500	101.98570				0.00	0	1,900,00
Total FRB30 SPOT										0.00	0	1,900,00
Total For FRB30										0.00	0	1,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB31 On 24/11/2026 Spot Bond					0.00000	100.43203			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.11900	322.97728	2.11900	322.89973			0.00	0	30,000,00
Total FRBI23 SPOT									0.00	0	30,000,00
Total For FRBI23									0.00	0	30,000,00
FRBI25 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	157.55891			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.55000	208.10576	3.55000	208.04776		4,615,000,000,000.00		1,300,000,000	325,000,00
Total FRBI28 SPOT								4,615,000,000,000.00		1,300,000,000	325,000,00
Total For FRBI28								4,615,000,000,000.00		1,300,000,000	325,000,00
FRBI29 On 31/03/2029 Spot Bond			4.05400	4.05400	4.05400	110.79973			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	229.99515			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.98000	98.49496	4.98000	98.46372			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.99000	100.13345	4.99000	100.10159			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.50000	7.50000	7.50000	82.73748			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.55000	7.55000	7.55000	81.91957			0.00	0	
Total FRBZ03 SPOT									0.00	0	
Total For FRBZ03									0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.88500	3.88500	3.88500	152.06113			0.00	0	
Total FRC169 SPOT									0.00	0	
Total For FRC169									0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC178 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.53102				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.53816				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.99615				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.84172				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	101.32761				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.46461				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.00007				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	115.71569				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.84806				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.02177				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	113.68226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	100.24290				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.59972				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.60950				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.10855				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.17192				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.60340				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.43895				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.65144				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.33675				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.66528				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC309 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	100.19370				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	100.12657				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.85240				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	99.99981				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.12037				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	99.99978				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.16886				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	100.50546				0.00	0	
Total FRC326 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 FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	101.15777				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.34914				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.66959				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.94193				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	100.80234				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.67468				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	100.62650				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.85756				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	99.99990				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	101.01179				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	99.99961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.59086				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.09918				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.97373				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.86652				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.39739				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.24587				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.98856				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.06540				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.98998				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.99920				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC359 On 14/11/2022 Spot Bond					0.00000	100.85461				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.03720				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.87152				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	101.25890				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.71536				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.67229				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.90054				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.42470				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.99507				0.00	0	
Total FRC372 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 FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.99049				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.29668				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	99.97949				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	101.32675				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.79863				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.52557				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.52557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.51239				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.51239				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.24135				0.00	0	30,000,00
Total FRC388 SPOT										0.00	0	30,000,00
Total For FRC388										0.00	0	30,000,00
FRC388 On 30/04/2027 Spot Bond					0.00000	100.24996				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.38255				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.30648				0.00	0	35,000,000,00
Total FRC391 SPOT										0.00	0	35,000,000,00
Total For FRC391										0.00	0	35,000,000,00
FRC391 On 25/04/2023 Spot Bond					0.00000	100.15331				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.14908				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,00
Total FRC395 SPOT										0.00	0	7,500,000,00
Total For FRC395										0.00	0	7,500,000,00
FRC395 On 21/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.37500	106.98649	4.37500	106.95443				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.60000	118.30208	4.60000	118.26570				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.03339				0.00	0	400,000,00
Total FRJ022 SPOT										0.00	0	400,000,00
Total For FRJ022										0.00	0	400,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.51614				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.97970				0.00	0	24,000,00
Total FRJ24 SPOT										0.00	0	24,000,00
Total For FRJ24										0.00	0	24,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.72264				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.55729				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.49726				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.24313				0.00	0	500,000,00
Total FRJ28 SPOT										0.00	0	500,000,00
Total For FRJ28										0.00	0	500,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.38724				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.99981				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.17800	4.17800	4.17800	108.21028				0.00	0	
Total FRS100 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 FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	118.71301				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.37413				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			4.71000	116.67880	4.71000	116.64255				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.66000	229.95957	4.66000	229.88857				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.85000	114.65087	4.85000	114.61482				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	229.25034				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.43500	153.98767	3.43500	153.94514				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	132.55056	3.70500	132.51298				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.65000	117.56093	4.65000	117.52460				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.81000	226.78949	4.81000	226.71856				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.86000	225.74446	4.86000	225.67357				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.96500	125.08729	2.96500	155.94277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.89000	225.12024	4.89000	225.04936				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.85000	114.65087	4.85000	114.61482				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.16000	201.24895	4.16000	201.18954				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.60000	104.47609	5.60000	104.44114				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.05000	202.46620	4.05000	202.40704				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.11000	201.80120	4.11000	201.74192				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.40000	214.81980	5.40000	214.74924				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.55000	105.11984	5.55000	105.08482				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	114.61482				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.83000	114.93798	4.83000	114.90191				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.92000	203.91561	3.92000	203.85673				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13 On 07/12/2033 Spot Bond			5.17000	219.39315	5.17000	219.32245				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.05000	202.46620	4.05000	202.40704				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.05000	202.46620	4.05000	202.40704				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.45100	209.24342	3.45100	209.18568				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.73500	152.72948	3.73500	152.68606				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.40000	198.62185	4.40000	198.56194				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.44000	198.18781	4.44000	198.12783				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			3.70500	152.85474	3.70500	152.81141				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			3.91500	203.97159	3.91500	203.91272				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	198.01946				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.03727				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.94720				0.00	0	
Total FRS171 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 FRS171									0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.04327			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	100.06285			0.00	0	11,000,00
Total FRS180 SPOT									0.00	0	11,000,00
Total For FRS180									0.00	0	11,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	101.44411			0.00	0	
Total FRS182 SPOT									0.00	0	
Total For FRS182									0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	185.44758			0.00	0	
Total FRS184 SPOT									0.00	0	
Total For FRS184									0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	124.72331			0.00	0	
Total FRS186 SPOT									0.00	0	
Total For FRS186									0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	173.53551			0.00	0	
Total FRS187 SPOT									0.00	0	
Total For FRS187									0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	79.93901			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.63256			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.72031			0.00	0	13,000,00
Total FRS199 SPOT									0.00	0	13,000,00
Total For FRS199									0.00	0	13,000,00
FRS199 On 12/08/2025 Spot Bond					0.00000	100.60173			0.00	0	13,000,00
Total FRS200 SPOT									0.00	0	13,000,00
Total For FRS200									0.00	0	13,000,00
FRS200 On 06/08/2025 Spot Bond					0.00000	100.36586			0.00	0	16,000,00

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 FRS201 SPOT										0.00	0	16,000,00
Total For FRS201										0.00	0	16,000,00
FRS201 On 14/10/2025 Spot Bond					0.00000	101.05403				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.50368				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 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	
FRS217 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	
FRS218 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	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.16685				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.99990				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.37208				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	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.62483				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 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	
FRS235 On 31/03/2032 Spot Bond					0.00000	105.54507				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	110.81568				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	103.99663				0.00	0	
Total FRS240 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 FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.61523				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	69.08492				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.34258				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	108.85865				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.56352				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	98.93594				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.29793				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	105.09498				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	99.93180				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	99.92792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.45228				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 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	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.49752				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	106.20930				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.50867				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	102.37447				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.31327				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	97.83955				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS273 On 31/03/2032 Spot Bond					0.00000	101.49974				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.46856				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	101.88509				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	99.99926				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.52412				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.59060				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.60000	9.60000	9.60000	100.02479				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.60000	9.60000	9.60000	100.02479				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.85599				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.83617				0.00	0	
Total FRS288 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 FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.99400	10.99400	10.99400	93.07271				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.31220				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	86.03044				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	90.58603				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.77946				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	
FRS36 On 07/12/2023 Spot Bond			1.83000	1.83000	1.83000	324.41468				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.56000	325.91188	1.56000	325.83862				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.57000	1.57000	1.57000	325.78572				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.73987				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.55000	110.38791	4.55000	110.35410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.18000	74.40359	4.18000	117.63541				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.85500	2.85500	2.85500	156.41477				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13500	3.13500	3.13500	155.21666				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.63000	2.63000	2.63000	320.24416				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.01000	6.01000	6.01000	102.02513				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.65000	110.49431	7.65000	110.47152				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.78500	107.17935	7.78500	107.15674				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.31500	108.90440	8.31500	108.88002				0.00	0	15,333,30
Total FRX26 SPOT										0.00	0	15,333,30
Total For FRX26										0.00	0	15,333,30
FRX27 On 07/03/2027 Spot Bond			7.95500	109.44465	7.95500	109.42146				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.59500	108.88371	8.59500	108.85840				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.39500	103.29325	9.39500	103.26706				0.00	0	100,000,00
Total FRX30 SPOT										0.00	0	100,000,00
Total For FRX30										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
FRX31 On 21/02/2031 Spot Bond			9.22000	102.45002	9.22000	102.42451				0.00	0	40,000,00
Total FRX31 SPOT										0.00	0	40,000,00
Total For FRX31										0.00	0	40,000,00
FRX32 On 31/03/2032 Spot Bond			9.55500	105.91060	9.55500	105.88345				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.01000	78.47514	11.01000	78.45203				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.35725				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.74929				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.43709				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.41735				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.43074				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.43468				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.72447				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.76270				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.81267				0.00	0	
Total FST3A3 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 FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.83764				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.74161				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.24501				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.56239				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.43078				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.38645				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.72089				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.40945				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.65400	117.08072	3.65400	117.04776				0.00	0	10,000,00
Total GRL35 SPOT										0.00	0	10,000,00
Total For GRL35										0.00	0	10,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.13613				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	109.53311	6.62900	109.51348				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.78634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.09500	109.58442	7.09500	109.56344				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.93359				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.72905				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.23594				0.00	500,000,000	500,000,000
Total GRT24G SPOT										0.00	500,000,000	500,000,000
Total For GRT24G										0.00	500,000,000	500,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	100.65860				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.22006				0.00	600,000,000	610,000,000
Total GRT26G SPOT										0.00	600,000,000	610,000,000
Total For GRT26G										0.00	600,000,000	610,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	99.62781				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.93741				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.88065				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.33256				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.65905				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT33 On 18/04/2026 Spot Bond					0.00000	98.66768				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.76058				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.97456				0.00	0	22,500,00
Total GRT36 SPOT										0.00	0	22,500,00
Total For GRT36										0.00	0	22,500,00
GRT38 On 31/03/2026 Spot Bond					0.00000	99.86442				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.76905				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.92705				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.05320				0.00	900,000,000	900,000,00
Total GRT41 SPOT										0.00	900,000,000	900,000,00
Total For GRT41										0.00	900,000,000	900,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.45593				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.74921				0.00	0	9,000,00
Total GRT45 SPOT										0.00	0	9,000,00
Total For GRT45										0.00	0	9,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.21215				0.00	0	10,500,00
Total GRT47 SPOT										0.00	0	10,500,00
Total For GRT47										0.00	0	10,500,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.23955				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.72009				0.00	0	
Total H10T1 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 H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.36938				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.12700				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.52348				0.00	0	21,000,00
Total H12T2 SPOT										0.00	0	21,000,00
Total For H12T2										0.00	0	21,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	100.00013				0.00	0	21,000,00
Total H12T3 SPOT										0.00	0	21,000,00
Total For H12T3										0.00	0	21,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	101.07654				0.00	0	16,500,00
Total H12T4 SPOT										0.00	0	16,500,00
Total For H12T4										0.00	0	16,500,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.30819				0.00	0	21,000,00
Total HC5T5 SPOT										0.00	0	21,000,00
Total For HC5T5										0.00	0	21,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	99.45551				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.61532				0.00	0	10,000,00
Total HILB09 SPOT										0.00	0	10,000,00
Total For HILB09										0.00	0	10,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.29745				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.20479				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.85550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.86385			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.86633			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.22000	322.45081	2.22000	322.37252			3,596,400,000,000.00	1,620,000,000	1,505,000,000
Total HWAY23 SPOT									3,596,400,000,000.00	1,620,000,000	1,505,000,000
Total For HWAY23									3,596,400,000,000.00	1,620,000,000	1,505,000,000
HWAY2 On 07/12/2024 Spot Bond			2.52000	2.52000	2.52000	329.25013			4,082,400,000,000.00	1,620,000,000	405,000,000
Total HWAY24 SPOT									4,082,400,000,000.00	1,620,000,000	405,000,000
Total For HWAY24									4,082,400,000,000.00	1,620,000,000	405,000,000
HWAY3 On 28/08/2030 Spot Bond			10.36500	100.64412	10.36500	100.61603			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.62500	79.93096	4.62500	107.13523			0.00	0	10,000,000,000
Total HWAY33 SPOT									0.00	0	10,000,000,000
Total For HWAY33									0.00	0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			10.85500	90.49646	10.85500	90.47003			0.00	0	3,550,785,100
Total HWAY34 SPOT									0.00	0	3,550,785,100
Total For HWAY34									0.00	0	3,550,785,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.37355	100.00000	10.35033			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30500	87.28302	11.30500	87.25651			0.00	0	5,090,000,000
Total HWAY35 SPOT									0.00	0	5,090,000,000
Total For HWAY35									0.00	0	5,090,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.37131	100.00000	10.34810			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	101.06539			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
HWF12 On 29/07/2022 Spot Bond					0.00000	100.90232				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.33559				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.24500	159.10225	2.28500	158.88815			41,401,431,063,000.00	18,441,617,400	421,096,929,200	
Total I2025 SPOT									11,401,431,063,000.00	18,441,617,400	421,096,929,200	
Total For I2025									11,401,431,063,000.00	18,441,617,400	421,096,929,200	
I2029 On 31/03/2029 Spot Bond			3.13500	117.62062	3.18400	117.21565			580,918,058,160,000.00	185,300,816,000	327,793,026,000	
Total I2029 SPOT									10,918,058,160,000.00	185,300,816,000	327,793,026,000	
Total For I2029									10,918,058,160,000.00	185,300,816,000	327,793,026,000	
I2033 On 28/02/2033 Spot Bond			3.88000	112.18209	3.87500	112.20385			219,160,106,768,000.00	56,484,563,600	278,373,068,900	
Total I2033 SPOT									19,160,106,768,000.00	56,484,563,600	278,373,068,900	
Total For I2033									19,160,106,768,000.00	56,484,563,600	278,373,068,900	
I2038 On 31/01/2038 Spot Bond			3.97500	128.04913	3.95000	128.42104			208,919,907,120,000.00	52,558,467,200	329,431,810,000	
Total I2038 SPOT									18,919,907,120,000.00	52,558,467,200	329,431,810,000	
Total For I2038									18,919,907,120,000.00	52,558,467,200	329,431,810,000	
I2046 On 31/03/2046 Spot Bond			3.95000	116.79884	3.98000	116.17349			203,469,994,450,000.00	51,511,391,000	383,002,083,500	
Total I2046 SPOT									13,469,994,450,000.00	51,511,391,000	383,002,083,500	
Total For I2046									13,469,994,450,000.00	51,511,391,000	383,002,083,500	
I2050 On 31/12/2050 Spot Bond			3.97500	120.34755	3.99000	119.97574			268,497,961,575,000.00	67,546,657,000	370,426,996,300	
Total I2050 SPOT									18,497,961,575,000.00	67,546,657,000	370,426,996,300	
Total For I2050									18,497,961,575,000.00	67,546,657,000	370,426,996,300	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.62135				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.64467				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	103.38387				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.56510				0.00	0	
Total IBL102 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 IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.29000	322.08662	2.29000	322.00782				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	100.98825				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.71804				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.00407				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.34532				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.83683				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.57727				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.24314				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.00641				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.44835				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.91537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.65156				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.59715				0.00	0	45,000,00
Total IBL138 SPOT										0.00	0	45,000,00
Total For IBL138										0.00	0	45,000,00
IBL141 On 20/02/2023 Spot Bond					0.00000	100.42091				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.00007				0.00	0	19,000,00
Total IBL145 SPOT										0.00	0	19,000,00
Total For IBL145										0.00	0	19,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.25412				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.34380				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.35733				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	100.41157				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.76528				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.66932				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL160 On 12/02/2026 Spot Bond					0.00000	100.70575				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.77236				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.92629				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.95889				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.46153				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.56531				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.83997				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.86952				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.36576				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.37768				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.17491				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.18060				0.00	0	
Total IBL191 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 IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.01180				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.95937				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.78499				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.67293				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.63743				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.28661				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.29609				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.06027				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.23189				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.22150				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.18678				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.21110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.70531				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.79049				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.48323				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.38558				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.37175				0.00	0	80,000,00
Total IBL212 SPOT										0.00	0	80,000,00
Total For IBL212										0.00	0	80,000,00
IBL213 On 22/08/2022 Spot Bond					0.00000	100.37175				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.37175				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.19309				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total IBL216 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
Total For IBL216									10,000,000,000,000.00	20,000,000,000	20,000,000,00	
IBL217 On 18/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	1,500,000,000	1,500,000,00	
Total IBL217 SPOT									10,000,000,000,000.00	1,500,000,000	1,500,000,00	
Total For IBL217									10,000,000,000,000.00	1,500,000,000	1,500,000,00	
IBL60 On 17/02/2024 Spot Bond			7.17000	106.35567	7.17000	106.33498			0.00	0		
Total IBL60 SPOT									0.00	0		
Total For IBL60									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL78 On 25/11/2022 Spot Bond			5.54000	106.18971	5.54000	106.17368				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.32079				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.11000	104.13821	9.11000	104.11259				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.34000	109.08300	10.34000	109.24821				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.70500	107.23126	9.70500	107.20334				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.24216				0.00	0	30,000,00
Total IDCG13 SPOT										0.00	0	30,000,00
Total For IDCG13										0.00	0	30,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.75854				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.36361				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.66738				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.04009				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.05580				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.88605				0.00	0	
Total IDCG22 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 IDCG22										0.00	0	
IDCG2 On 29/01/2027 Spot Bond					0.00000	96.93056				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.11239				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.43500	103.12470	8.43500	103.10129				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.67313				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.33843				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.55973				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.78836				0.00	0	1,000,000,00
Total INLV07 SPOT										0.00	0	1,000,000,00
Total For INLV07										0.00	0	1,000,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.22627				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.16806				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.32845				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.99992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.20020				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.68511				0.00	0	9,000,00
Total IPF24 SPOT										0.00	0	9,000,00
Total For IPF24										0.00	0	9,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	100.95424				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.65146				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.66235				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.91793				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.60433				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.21765				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.13160				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.51321				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.06155				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81000	194.22367	4.81000	194.16293				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.88737				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.64674				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.68830				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71000	195.28608	4.71000	195.22555				0.00	0	2,000,000,00
Total IV19A SPOT										0.00	0	2,000,000,00
Total For IV19A										0.00	0	2,000,000,00
IVC116 On 16/08/2022 Spot Bond					0.00000	100.64646				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.33583				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.61449				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.74901				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.32727				0.00	0	
Total IVC147 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 IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.31837				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.20151				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.23980				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.93745				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.18348				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.58083				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	99.84914				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.85353	7.40000	101.83320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.72476				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.85073				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.01383	7.23000	100.99432				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.70381				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.42487	7.45000	100.40503				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.23635				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.93686	3.91012	101.92612				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.98461				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.47683				0.00	0	21,000,00
Total IVC204 SPOT										0.00	0	21,000,00
Total For IVC204										0.00	0	21,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.69815				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.06000	7.06000	7.06000	101.25801				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	100.23291				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,900,00
Total IVC210 SPOT										0.00	0	40,900,00
Total For IVC210										0.00	0	40,900,00
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	100.88946				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	99.49088				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.40427				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.60000	4.60000	4.60000	4.60000				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.72351				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.45518				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.36705				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.09404				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.82387				0.00	0	
Total IVZ088 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 IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	99.00560				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.91733				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ091 On 14/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,00
Total IVZ091 SPOT										0.00	0	30,000,000,00
Total For IVZ091										0.00	0	30,000,000,00
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	100.00017				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.75632				0.00	0	30,300,00
Total KAP012 SPOT										0.00	0	30,300,00
Total For KAP012										0.00	0	30,300,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.44675				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.91188				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.51082				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.86957				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.99646				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.25692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.85690				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.11636				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.11672				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.48106				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.28182				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.51254				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.18500	123.88749	9.18500	123.85676				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	106.42520	6.96000	106.40521				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.04925				0.00	0	300,000,00
Total LGL07 SPOT										0.00	0	300,000,00
Total For LGL07										0.00	0	300,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.87517				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.50281				0.00	0	37,100,00
Total LGL09 SPOT										0.00	0	37,100,00
Total For LGL09										0.00	0	37,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	100.93279				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.15773				0.00	0	20,000,00
Total LGL11 SPOT										0.00	0	20,000,00
Total For LGL11										0.00	0	20,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.24760				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.45829				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.47009				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.28707				0.00	0	220,000,00
Total MBF063 SPOT										0.00	0	220,000,00
Total For MBF063										0.00	0	220,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	100.11220				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.48779				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.31063				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.59497				0.00	0	34,500,00
Total MBF070 SPOT										0.00	0	34,500,00
Total For MBF070										0.00	0	34,500,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.06546				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.01964				0.00	0	6,000,00
Total MBP038 SPOT										0.00	0	6,000,00

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 MBP038										0.00	0	6,000,000
MBP04 On 23/02/2023 Spot Bond					0.00000	100.40117				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.72517				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.26232				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.31986				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.91870				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.34879				0.00	0	9,000,000.00
Total MBP049 SPOT										0.00	0	9,000,000.00
Total For MBP049										0.00	0	9,000,000.00
MBP05 On 23/08/2022 Spot Bond					0.00000	100.66277				0.00	0	6,000.00
Total MBP050 SPOT										0.00	0	6,000.00
Total For MBP050										0.00	0	6,000.00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.54178				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.91988				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.43500	8.43500	8.43500	109.47461				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47900	102.83787	6.47900	102.82007				0.00	0	1,070,000.00
Total MMIG05 SPOT										0.00	0	1,070,000.00
Total For MMIG05										0.00	0	1,070,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.47254				0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG06 SPOT										0.00	0	20,000,00
Total For MMIG06										0.00	0	20,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.03703				0.00	500,000,000	500,000,00
Total MMIG07 SPOT										0.00	500,000,000	500,000,00
Total For MMIG07										0.00	500,000,000	500,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.03441				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.08500	103.37591	9.08500	103.35069				0.00	0	2,000,00
Total MML02 SPOT										0.00	0	2,000,00
Total For MML02										0.00	0	2,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	101.52071				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.33500	94.98350	9.33500	93.61425				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.57366				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.61540				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.77877				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.92950				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.19905				0.00	0	10,000,00
Total MTN13 SPOT										0.00	0	10,000,00
Total For MTN13										0.00	0	10,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	100.63018				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN15 On 10/05/2024 Spot Bond					0.00000	100.63722				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.29324				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.85257				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.79563				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.23289				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.07974				0.00	0	20,000,0€
Total MTN20 SPOT										0.00	0	20,000,0€
Total For MTN20										0.00	0	20,000,0€
MTN21 On 29/06/2023 Spot Bond					0.00000	101.51366				0.00	0	20,000,0€
Total MTN21 SPOT										0.00	0	20,000,0€
Total For MTN21										0.00	0	20,000,0€
MTN22 On 29/07/2023 Spot Bond					0.00000	100.88940				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.03000	98.76399	9.03000	98.73989				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.95736				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.49981				0.00	0	500,000,0€
Total MTN25 SPOT										0.00	0	500,000,0€
Total For MTN25										0.00	0	500,000,0€
MTN26 On 29/06/2026 Spot Bond					0.00000	101.10644				0.00	0	
Total MTN26 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 MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.83444			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.10915			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.52150			0.00	500,000,000	500,000,000
Total MTN29 SPOT									0.00	500,000,000	500,000,000
Total For MTN29									0.00	500,000,000	500,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	101.05459			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.90589			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.45982			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.49019			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.49011			0.00	0	6,000,000
Total MWAR06 SPOT									0.00	0	6,000,000
Total For MWAR06									0.00	0	6,000,000
MWAR On 22/11/2024 Spot Bond					0.00000	100.48250			0.00	0	10,500,000
Total MWAR07 SPOT									0.00	0	10,500,000
Total For MWAR07									0.00	0	10,500,000
N6D26 On 20/03/2026 Spot Bond					0.00000	100.47812			0.00	0	
Total N6D26 SPOT									0.00	0	
Total For N6D26									0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.00008			0.00	0	
Total N6E26 SPOT									0.00	0	
Total For N6E26									0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.00014			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	102.86308				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.00001				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.00003				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.00005				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.00007				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.95000	103.64206	6.95000	103.62250				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.05000	105.21656	7.05000	105.19642				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.96500	103.31686	9.96500	103.28910				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.76706				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.04525				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.74781				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG04 On 25/10/2022 Spot Bond					0.00000	100.79977				0.00	0	3,000,00
Total NBG04G SPOT										0.00	0	3,000,00
Total For NBG04G										0.00	0	3,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.76146				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.73955				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.10823				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	105.82189	6.61500	105.80318				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.29600	106.50363	7.29600	106.48254				0.00	0	548,000,00
Total NBK16A SPOT										0.00	0	548,000,00
Total For NBK16A										0.00	0	548,000,00
NBK17 On 22/04/2026 Spot Bond			8.43000	109.30040	8.43000	109.27560				0.00	0	20,000,00
Total NBK17A SPOT										0.00	0	20,000,00
Total For NBK17A										0.00	0	20,000,00
NBK19 On 01/06/2022 Spot Bond			6.44500	103.54022	6.44500	103.52216				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.16500	114.56197	7.16500	114.53982				0.00	0	71,400,00
Total NBK20A SPOT										0.00	0	71,400,00
Total For NBK20A										0.00	0	71,400,00
NBK21 On 21/07/2027 Spot Bond			9.07000	108.24613	9.07000	108.21962				0.00	0	40,000,00
Total NBK21A SPOT										0.00	0	40,000,00
Total For NBK21A										0.00	0	40,000,00
NBK22 On 19/11/2022 Spot Bond			5.95000	106.05187	5.95000	106.03469				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.56300	113.45389	7.56300	113.43063				0.00	0	800,00
Total NBK23A SPOT										0.00	0	800,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK23A										0.00	0	800,00
NBK24 On 19/11/2027 Spot Bond			8.60500	113.98674	8.60500	113.96022				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			6.07500	6.07500	6.07500	104.95527				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.49795				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	50.03750	100.00000	49.92553				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.26151				0.00	0	10,000,00
Total NBK26B SPOT										0.00	0	10,000,00
Total For NBK26B										0.00	0	10,000,00
NBK27 On 10/05/2026 Spot Bond			7.98000	115.05088	7.98000	115.02601				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.00300	106.51633	6.00300	106.49892				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.00500	110.48957	8.00500	110.46562				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.64000	106.05104	6.64000	106.03191				0.00	0	1,700,00
Total NBK30A SPOT										0.00	0	1,700,00
Total For NBK30A										0.00	0	1,700,00
NBK31 On 09/11/2023 Spot Bond			6.17000	108.42108	6.17000	108.40288				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.43086				0.00	0	12,000,00
Total NBK31B SPOT										0.00	0	12,000,00
Total For NBK31B										0.00	0	12,000,00
NBK35I On 10/05/2023 Spot Bond					0.00000	102.03387				0.00	0	26,000,00

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 NBK35B SPOT										0.00	0	26,000,00
Total For NBK35B										0.00	0	26,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.29949				0.00	0	30,000,00
Total NBK36B SPOT										0.00	0	30,000,00
Total For NBK36B										0.00	0	30,000,00
NBK4 On 28/10/2024 Spot Bond			10.76000	10.76000	10.76000	76.64481				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.43119				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.75832				0.00	0	112,800,00
Total NBK43B SPOT										0.00	0	112,800,00
Total For NBK43B										0.00	0	112,800,00
NBK45I On 15/02/2023 Spot Bond					0.00000	100.99454				0.00	0	850,000,00
Total NBK45B SPOT										0.00	0	850,000,00
Total For NBK45B										0.00	0	850,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.45243				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.77449				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.47823				0.00	0	150,000,00
Total NBK49B SPOT										0.00	0	150,000,00
Total For NBK49B										0.00	0	150,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	101.45304				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.97071				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.94581				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	101.08309				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.00493				0.00	0	400,000,00
Total NBKB55 SPOT										0.00	0	400,000,00
Total For NBKB55										0.00	0	400,000,00
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.71301				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.84732				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.20703				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.54711				0.00	0	12,000,00
Total NBKB59 SPOT										0.00	0	12,000,00
Total For NBKB59										0.00	0	12,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.72672				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.55283				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.91224				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.44835				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00008				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.93000	101.37539	9.93000	101.34869				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.58500	101.68989	9.58500	101.66402				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.12600				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.12600				0.00	0	20,000,00
Total NDAL03 SPOT										0.00	0	20,000,00
Total For NDAL03										0.00	0	20,000,00
NGL01 On 01/07/2025 Spot Bond					0.00000	100.41842				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.50152				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.48255				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	102.79354				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.37573				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.25126				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.00193				0.00	0	15,000,0€
Total NGL08 SPOT										0.00	0	15,000,0€
Total For NGL08										0.00	0	15,000,0€
NGL09 On 19/06/2026 Spot Bond					0.00000	101.06388				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.90312				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	103.08680				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.03297				0.00	0	1,900,0€
Total NGLT1B SPOT										0.00	0	1,900,0€
Total For NGLT1B										0.00	0	1,900,0€
NGT103 On 25/03/2024 Spot Bond					0.00000	103.56089				0.00	0	620,000,0€
Total NGT103 SPOT										0.00	0	620,000,0€
Total For NGT103										0.00	0	620,000,0€
NGT104 On 15/01/2025 Spot Bond					0.00000	105.48807				0.00	0	2,500,0€
Total NGT104 SPOT										0.00	0	2,500,0€
Total For NGT104										0.00	0	2,500,0€
NGT105 On 22/05/2025 Spot Bond					0.00000	103.51282				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.62800				0.00	0	
Total NGT106 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 NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.89902			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.19702			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.00345			0.00	0	
Total NGT109 SPOT									0.00	0	
Total For NGT109									0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	99.87208			0.00	0	
Total NGT110 SPOT									0.00	0	
Total For NGT110									0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.06654			0.00	0	
Total NGT1G SPOT									0.00	0	
Total For NGT1G									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.48757			0.00	0	16,500,00
Total NHM007 SPOT									0.00	0	16,500,00
Total For NHM007									0.00	0	16,500,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.34363			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.99111			0.00	0	
Total NHM011 SPOT									0.00	0	
Total For NHM011									0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.18150			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.16489			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.44766			0.00	0	30,000,00
Total NHM016 SPOT									0.00	0	30,000,00
Total For NHM016									0.00	0	30,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.12482			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.12409				0.00	0	30,000,00
Total NHM019 SPOT										0.00	0	30,000,00
Total For NHM019										0.00	0	30,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.12590				0.00	0	600,000,00
Total NHM020 SPOT										0.00	0	600,000,00
Total For NHM020										0.00	0	600,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.50447				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	225.67357				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.42000	3.42000	3.42000	209.54344				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	155.62193				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.65400	3.65400	3.65400	113.69949				0.00	0	50,000,00
Total NI29 SPOT										0.00	0	50,000,00
Total For NI29										0.00	0	50,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	116.78901				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	155.17407				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.54952	3.45000	206.49251		484,593,210,000.00			140,461,800	
Total NILB12 SPOT								484,593,210,000.00			140,461,800	
Total For NILB12								484,593,210,000.00			140,461,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	156.02847			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.06500	3.06500	3.06500	216.54049			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.21000	214.89333	3.21000	214.83542			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.81500	115.15389	4.81500	115.11780			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.68020			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.19648			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.05807			0.00	0	
Total NN019 SPOT									0.00	0	
Total For NN019									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.28204			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.81163			0.00	0	13,000,00
Total NN022 SPOT									0.00	0	13,000,00
Total For NN022									0.00	0	13,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.92155			0.00	0	15,000,00
Total NN023 SPOT									0.00	0	15,000,00
Total For NN023									0.00	0	15,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.33060			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.44589			0.00	0	
Total NN03 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 NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.00923				0.00	0	12,000,00
Total NN034 SPOT										0.00	0	12,000,00
Total For NN034										0.00	0	12,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.33256				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	134.66238				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.26737				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.46734				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.65959				0.00	0	34,000,00
Total NN040 SPOT										0.00	0	34,000,00
Total For NN040										0.00	0	34,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	167.15575				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.69654				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.91369				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	159.36999				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.13430				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	139.32508				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.47937				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.39709				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.41589				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.14080				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.20073				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.54812				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.19663				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.23933				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.47201				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.06530				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.19731				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond					0.00000	100.13371				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.06530				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.03926				0.00	0	20,000,00
Total NN114 SPOT										0.00	0	20,000,00
Total For NN114										0.00	0	20,000,00
NN115 On 13/10/2023 Spot Bond					0.00000	101.37189				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.20848				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.25488				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.10356				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.33000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	111.10000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	118.49000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	116.83000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	115.85771				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	122.01953				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.85853				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	102.90308				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	122.01953				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	92.14274				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	91.54207				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.58879				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.20781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond					0.00000	99.90666				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	102.20537				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 26/05/2022 Spot Bond					0.00000	100.32044				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07(On 29/04/2022 Spot Bond					0.00000	100.73397				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	100.71847				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07(On 28/04/2022 Spot Bond					0.00000	100.77801				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08(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	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	129.04905				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	85.89300				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2022 Spot Bond					0.00000	100.45530				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	100.45615				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

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 22/05/2053 Spot Bond					0.00000	100.41695				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.34534				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.36905				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.48655				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.46745				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.37930				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.33843				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.39060				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.05000	107.84922	7.05000	107.82857				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.50000	204.90374	2.50000	204.85244				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.69000	111.08738	10.69000	111.05560				0.00	0	425,099,80
Total NRA028 SPOT										0.00	0	425,099,80
Total For NRA028										0.00	0	425,099,80
NRA02: On 30/11/2028 Spot Bond			100.00000	16.14342	100.00000	16.10749				0.00	0	
Total NRA028/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 NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	99.97202				0.00	0	9,000,00
Total NTC21 SPOT										0.00	0	9,000,00
Total For NTC21										0.00	0	9,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.81216				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.49964				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.12325				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.12468				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.19770				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.19169				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.77342				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.18784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.43500	99.92953	6.43500	99.94714				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.67800	108.72344	7.67800	108.70119				0.00	0	1,947,000,00
Total OML07 SPOT										0.00	0	1,947,000,00
Total For OML07										0.00	0	1,947,000,00
OML09 On 14/09/2022 Spot Bond			6.63500	102.19889	6.63500	102.18088				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.26000	109.44522	8.26000	109.42115				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.11345				0.00	0	60,500,00
Total OML11 SPOT										0.00	0	60,500,00
Total For OML11										0.00	0	60,500,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.68807				0.00	200,000,000	2,100,000,00
Total OML12 SPOT										0.00	200,000,000	2,100,000,00
Total For OML12										0.00	200,000,000	2,100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.02275				0.00	0	1,000,000,00
Total OML13 SPOT										0.00	0	1,000,000,00
Total For OML13										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.41301				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.43952				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.45099				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.28007				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PMM56 On 28/02/2023 Spot Bond					0.00000	100.36535				0.00	0	19,500,00
Total PMM56 SPOT										0.00	0	19,500,00
Total For PMM56										0.00	0	19,500,00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.14757				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.37041				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.22500	111.42165	8.18500	111.56032			174,199,300,000,000.00	1,966,468,000,000.00	312,556,031,00	
Total R186 SPOT									174,199,300,000,000.00	1,966,468,000,000.00	312,556,031,00	
Total For R186									174,199,300,000,000.00	1,966,468,000,000.00	312,556,031,00	
R197 On 07/12/2023 Spot Bond			1.16500	328.00705	1.22000	327.64362			31,206,196,542,000.00	26,786,434,800.00	37,226,982,60	
Total R197 SPOT									31,206,196,542,000.00	26,786,434,800.00	37,226,982,60	
Total For R197									31,206,196,542,000.00	26,786,434,800.00	37,226,982,60	
R202 On 07/12/2033 Spot Bond			3.87100	247.53500	3.86000	247.72001			112,442,457,915,900.00	29,047,392,900.00	129,879,135,30	
Total R202 SPOT									112,442,457,915,900.00	29,047,392,900.00	129,879,135,30	
Total For R202									112,442,457,915,900.00	29,047,392,900.00	129,879,135,30	
R2023 On 28/02/2023 Spot Bond			5.43000	102.57172	5.45000	102.53837			465,025,200,000,000.00	85,640,000,000.00	605,088,512,90	
Total R2023 SPOT									465,025,200,000,000.00	85,640,000,000.00	605,088,512,90	
Total For R2023									465,025,200,000,000.00	85,640,000,000.00	605,088,512,90	
R2030 On 31/01/2030 Spot Bond			9.54500	92.70037	9.58500	92.47088			986,936,670,493,500.00	2,827,337,524,410.00	1,606,568,752,60	
Total R2030 SPOT									986,936,670,493,500.00	2,827,337,524,410.00	1,606,568,752,60	
Total For R2030									986,936,670,493,500.00	2,827,337,524,410.00	1,606,568,752,60	
R2032 On 31/03/2032 Spot Bond			9.92500	89.33924	9.97500	89.02542			651,237,901,537,500.00	468,638,579,500.00	924,934,777,20	
Total R2032 SPOT									651,237,901,537,500.00	468,638,579,500.00	924,934,777,20	
Total For R2032									651,237,901,537,500.00	468,638,579,500.00	924,934,777,20	
R2035 On 28/02/2035 Spot Bond			10.27000	90.67721	10.38000	89.93388			789,709,201,339,000.00	758,491,645,700.00	1,390,706,695,40	
Total R2035 SPOT									789,709,201,339,000.00	758,491,645,700.00	1,390,706,695,40	
Total For R2035									789,709,201,339,000.00	758,491,645,700.00	1,390,706,695,40	
R2037 On 31/01/2037 Spot Bond			10.45000	86.62295	10.55500	85.90422			750,734,402,355,000.00	837,390,851,900.00	1,397,546,911,30	
Total R2037 SPOT									750,734,402,355,000.00	837,390,851,900.00	1,397,546,911,30	
Total For R2037									750,734,402,355,000.00	837,390,851,900.00	1,397,546,911,30	
R2040 On 31/01/2040 Spot Bond			10.58000	88.67961	10.64500	88.19030			284,853,270,000,000.00	594,031,500,000.00	1,359,250,283,10	
Total R2040 SPOT									284,853,270,000,000.00	594,031,500,000.00	1,359,250,283,10	
Total For R2040									284,853,270,000,000.00	594,031,500,000.00	1,359,250,283,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2040									14,853,270,000,000.00	594,031,500,000	359,250,283,10
R2044 On 31/01/2044 Spot Bond			10.61500	85.47225	10.67000	85.04582			751,445,114,708,000.00	918,647,679,200	1,396,508,096,80
Total R2044 SPOT									51,445,114,708,000.00	918,647,679,200	396,508,096,80
Total For R2044									51,445,114,708,000.00	918,647,679,200	396,508,096,80
R2048 On 28/02/2048 Spot Bond			10.55000	84.65853	10.60500	84.21822			914,493,290,590,000.00	3,214,643,913,800	4,432,194,448,90
Total R2048 SPOT									14,493,290,590,000.00	214,643,913,800	432,194,448,90
Total For R2048									14,493,290,590,000.00	214,643,913,800	432,194,448,90
R209 On 31/03/2036 Spot Bond			10.25500	70.42055	10.35500	69.82826			047,962,907,085,000.00	492,244,067,000	621,897,864,00
Total R209 SPOT									17,962,907,085,000.00	492,244,067,000	621,897,864,00
Total For R209									17,962,907,085,000.00	492,244,067,000	621,897,864,00
R210 On 31/03/2028 Spot Bond			2.65500	218.65179	2.71000	217.93068			110,191,660,812,000.00	41,503,450,400	210,499,390,00
Total R210 SPOT									10,191,660,812,000.00	41,503,450,400	210,499,390,00
Total For R210									10,191,660,812,000.00	41,503,450,400	210,499,390,00
R213 On 28/02/2031 Spot Bond			9.80000	84.00680	9.84000	83.77625			224,337,233,580,000.00	226,973,187,100	536,454,018,50
Total R213 SPOT									14,337,233,580,000.00	226,973,187,100	536,454,018,50
Total For R213									14,337,233,580,000.00	226,973,187,100	536,454,018,50
R214 On 28/02/2041 Spot Bond			10.55500	67.45674	10.62500	67.02070			879,697,638,640,000.00	1,030,762,448,000	599,662,049,50
Total R214 SPOT									19,697,638,640,000.00	030,762,448,000	599,662,049,50
Total For R214									19,697,638,640,000.00	030,762,448,000	599,662,049,50
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.90735			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.69076			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.26928			0.00	0	614,000,00
Total RDFB14 SPOT									0.00	0	614,000,00
Total For RDFB14									0.00	0	614,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.37924			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.09534			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.81720			0.00	0	

Contract 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	
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.05555				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99987				0.00	4,200,000,000	4,200,000,00
Total RDFB21 SPOT										0.00	4,200,000,000	4,200,000,00
Total For RDFB21										0.00	4,200,000,000	4,200,000,00
RDFB2 ² On 29/03/2024 Spot Bond					0.00000	99.89320				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.43865				0.00	0	100,000,00
Total RDFB23 SPOT										0.00	0	100,000,00
Total For RDFB23										0.00	0	100,000,00
RDFB2 ² On 22/08/2024 Spot Bond					0.00000	99.26048				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ² On 28/11/2024 Spot Bond					0.00000	100.58960				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 ² On 26/07/2024 Spot Bond					0.00000	100.98987				0.00	0	15,000,00
Total RDFB27 SPOT										0.00	0	15,000,00
Total For RDFB27										0.00	0	15,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.74785				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 ¹ On 17/09/2022 Spot Bond					0.00000	100.07894				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.51004				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED16: On 07/12/2022 Spot Bond					0.00000	100.38635				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.93007				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.30383				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.36735				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.88965				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.79658				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.37782				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond					0.00000	101.05048				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond					0.00000	100.36760				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	100.95402				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	101.20965				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	100.73427				0.00	0	
Total RES52 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.19481				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.20794				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.22346				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.26124				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.10000	106.50280	7.10000	106.48239				0.00	0	250,000,00
Total RW23 SPOT										0.00	0	250,000,00
Total For RW23										0.00	0	250,000,00
RW28 On 10/12/2028 Spot Bond			12.04000	94.75146	12.04000	94.72104				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.14000	99.81098	11.14000	99.78126				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.29237				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.26500	99.63922	10.26500	99.61182				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	104.71773	5.61000	104.70180				0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK23 SPOT										0.00	0	40,000,00
Total For SBK23										0.00	0	40,000,00
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.72838				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.76356				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.90000	111.01122	7.90000	110.98746				0.00	0	12,000,00
Total SBS20 SPOT										0.00	0	12,000,00
Total For SBS20										0.00	0	12,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.01729				0.00	0	40,000,00
Total SBS21 SPOT										0.00	0	40,000,00
Total For SBS21										0.00	0	40,000,00
SBS27 On 20/02/2024 Spot Bond			7.23500	105.94484	7.23500	105.92404				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.98000	103.42287	7.98000	103.40051				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.39500	108.47128	8.39500	108.44678				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.32500	106.31901	7.32500	106.29823				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.45000	105.46068	7.45000	105.43937				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.19000	104.26345	9.19000	104.23757				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS41 On 12/11/2022 Spot Bond			5.95000	106.08419	5.95000	106.06701				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.69000	113.03965	7.69000	113.01609				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.39000	114.63418	8.39000	114.60816				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.28500	104.81057	6.28500	104.79265				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.37308				0.00	0	310,000,00
Total SBS47 SPOT										0.00	0	310,000,00
Total For SBS47										0.00	0	310,000,00
SBS51 On 31/01/2024 Spot Bond			6.96500	6.96500	6.96500	106.16200				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.86773				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.26359				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.41464				0.00	1,200,000,000	319,000,00
Total SBS55 SPOT										0.00	1,200,000,000	319,000,00
Total For SBS55										0.00	1,200,000,000	319,000,00
SBS56 On 12/06/2022 Spot Bond			4.58500	103.42269	4.58500	103.40982				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.26964				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.51634				0.00	0	
Total SBS58 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 SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.20871				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.05088				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.56117				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.69095				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.15792				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.10735				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.80244				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.54532				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.31895				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.56546				0.00	0	20,000,00
Total SBS70 SPOT										0.00	0	20,000,00
Total For SBS70										0.00	0	20,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.60730				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.27734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.71100	325.11567	1.71100	325.04122				0.00	0	743,000,00
Total SBSI11 SPOT										0.00	0	743,000,00
Total For SBSI11										0.00	0	743,000,00
SBSI14 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	224.84177				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.40845				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.42145				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	99.86643				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.61270				0.00	0	1,014,000,00
Total SBT102 SPOT										0.00	0	1,014,000,00
Total For SBT102										0.00	0	1,014,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.46150				0.00	3,000,000,000	2,952,300,00
Total SBT103 SPOT										0.00	3,000,000,000	2,952,300,00
Total For SBT103										0.00	3,000,000,000	2,952,300,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.63534				0.00	1,000,000,000	1,000,000,00
Total SBT104 SPOT										0.00	1,000,000,000	1,000,000,00
Total For SBT104										0.00	1,000,000,000	1,000,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total SBT105 SPOT										0.00	0	2,000,000,00
Total For SBT105										0.00	0	2,000,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.21980				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.48648				0.00	0	26,000,00
Total SBT201 SPOT										0.00	0	26,000,00
Total For SBT201										0.00	0	26,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	101.57918				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.82000	108.76169	6.82000	108.74165				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.60974				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.66262				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.80288				0.00	200,000,000	216,800,000
Total SBT207 SPOT										0.00	200,000,000	216,800,000
Total For SBT207										0.00	200,000,000	216,800,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.62097				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.02754				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.28525				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.52633				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.54387				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.13500	97.39010	9.13500	97.36607				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.55909				0.00	0	
Total SLRA4 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 SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.59432				0.00	0	11,000,00
Total SLRA5 SPOT										0.00	0	11,000,00
Total For SLRA5										0.00	0	11,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.57810				0.00	0	30,000,00
Total SLRA6 SPOT										0.00	0	30,000,00
Total For SLRA6										0.00	0	30,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.57333				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.61135				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.56389				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.61135				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.60183				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.66832				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.58291				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.63035				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.62557				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	109.84892	7.14500	109.82773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.08835				0.00	0	12,000,00
Total SNT04 SPOT										0.00	0	12,000,00
Total For SNT04										0.00	0	12,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.36686				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.71068				0.00	0	500,000,00
Total SOLB01 SPOT										0.00	0	500,000,00
Total For SOLB01										0.00	0	500,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.45830				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.72651				0.00	0	13,000,00
Total SPDA13 SPOT										0.00	0	13,000,00
Total For SPDA13										0.00	0	13,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.42051				0.00	0	30,000,00
Total SPDA14 SPOT										0.00	0	30,000,00
Total For SPDA14										0.00	0	30,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.42994				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.93177				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.03516				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.07441				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.26520				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

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 15/10/2022 Spot Bond					0.00000	101.25287				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	101.12459				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	100.43002				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.03890				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.85924				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	154.89761				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			8.16000	111.68711	8.16000	111.66257				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.33000	86.50971	9.33000	86.48827				0.00	0	10,000,00
Total SSN021 SPOT										0.00	0	10,000,00
Total For SSN021										0.00	0	10,000,00
SSN029 On 07/12/2023 Spot Bond					0.00000	98.22530				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.04712				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.85000	108.60599	6.85000	108.58590				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.85000	114.65087	4.85000	114.61482				0.00	0	
Total SSN043 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 SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.50099				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.87016				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.60904				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.25000	2.25000	2.25000	322.21615				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.83197				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.74827				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	101.01329				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.08500	3.08500	3.08500	155.42980				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	114.61482				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.02400	4.02400	4.02400	111.01432				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	204.19294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.36427				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.35771				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.11762				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.11497				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.27755				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.25055				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.00017				0.00	0	10,000,00
Total SSN077 SPOT										0.00	0	10,000,00
Total For SSN077										0.00	0	10,000,00
SSN077 On 13/07/2023 Spot Bond					0.00000	101.07133				0.00	0	15,000,00
Total SSN078 SPOT										0.00	0	15,000,00
Total For SSN078										0.00	0	15,000,00
SSN078 On 27/08/2024 Spot Bond					0.00000	100.37425				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.14389				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.70854				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	

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 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	228.29696				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	98.98974				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	99.07941				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	100.30689				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	100.39911				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09 On 07/06/2023 Spot Bond					0.00000	100.24711				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10 On 31/01/2030 Spot Bond			10.25000	89.16212	10.25000	89.13750				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10 On 21/12/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.04000	99.45775	4.04000	205.36759				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10 On 07/12/2033 Spot Bond			4.91500	93.57328	4.91500	224.53078				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	100.60453				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.65204				0.00	0	
Total SSN111 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 SSN111										0.00	0	
SSN12 On 11/06/2022 Spot Bond					0.00000	100.18471				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.29306				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	101.02984				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.95109				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	101.12023				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.00440				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.76748				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.95291				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.22552				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	100.77550				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	100.61539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN150 On 21/02/2024 Spot Bond					0.00000	100.39371				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN151 On 03/06/2022 Spot Bond					0.00000	100.27157				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.23561				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.10034				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.65500	100.83499	8.65500	100.81152				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.38584				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.42285				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.42127				0.00	0	19,500,00
Total T17A12 SPOT										0.00	0	19,500,00
Total For T17A12										0.00	0	19,500,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.44076				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.43290				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.58872	7.21000	100.56904				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.72000	100.62971	7.72000	100.60866				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.66685				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.71446				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.25803				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.59575				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.72887				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.92682				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.51193				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.35970				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.01765				0.00	0	
Total TFS162 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 TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.94618				0.00	0	170,000,00
Total TFS163 SPOT										0.00	0	170,000,00
Total For TFS163										0.00	0	170,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	101.42526				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.72613				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.84416				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.92189				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.91778				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.15554				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.31576				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.38557				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.40236				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.45219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.25623				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.40846				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.43785				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.42052				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.47405				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.59782				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.62336				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.51102				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.69484				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.49215				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.22086				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	100.86065				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.65939				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.53316				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.83865				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.69145	8.49000	100.66832				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.64605				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44492				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42523				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44256				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.47171	5.76000	100.45595				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.45988				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48820				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.48977				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.48427				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.52201				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51179				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.65308				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.71966				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.68051				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.47610				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.46432				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.50435				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.48631				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.64849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.61954				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.38585				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.16159				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	101.49652	6.55000	101.47883				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17000	105.78911	7.17000	105.76887				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.02373				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.08499				0.00	0	517,000,00
Total TL27 SPOT										0.00	0	517,000,00
Total For TL27										0.00	0	517,000,00
TL28 On 24/04/2025 Spot Bond			8.65500	105.47228	8.65500	105.44772				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.38782				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.10344				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.58400				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.64575				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06800	109.69443	7.06800	109.67339				0.00	0	1,367,748,70
Total TN23 SPOT										0.00	0	1,367,748,70
Total For TN23										0.00	0	1,367,748,70
TN23/R On 06/11/2023 Spot Bond			100.00000	38.62823	100.00000	38.54180				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.94500	102.42613	8.94500	102.40137				0.00	0	1,623,069,60
Total TN25 SPOT										0.00	0	1,623,069,60
Total For TN25										0.00	0	1,623,069,60
TN25/R On 19/08/2025 Spot Bond			100.00000	15.89640	100.00000	15.86082				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.08500	98.14249	10.08500	98.11582		2,017,000,000,000.00		200,000,000	0	18,659,481,10
Total TN27 SPOT								2,017,000,000,000.00		200,000,000	0	18,659,481,10
Total For TN27								2,017,000,000,000.00		200,000,000	0	18,659,481,10
TN27/R On 14/11/2027 Spot Bond			100.00000	12.81945	100.00000	12.79077				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.51500	99.97473	10.51500	99.96797				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.18500	101.03909	11.18500	101.00889				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	120.01661	8.00000	119.99074				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.58700	99.81793	11.58700	99.81051				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.95500	95.95013	11.95500	95.91953				0.00	0	2,820,000,00
Total TN40 SPOT										0.00	0	2,820,000,00

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 TN40										0.00	0	2,820,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.86094	10.75000	104.83078				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.74011				0.00	0	30,000.00
Total TNF25 SPOT										0.00	0	30,000.00
Total For TNF25										0.00	0	30,000.00
TNF27 On 07/02/2027 Spot Bond					0.00000	100.79037				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.20500	102.07415	5.20500	101.27578				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	25,000.00
Total TR5A11 SPOT										0.00	0	25,000.00
Total For TR5A11										0.00	0	25,000.00
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.00001				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.99988				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.99986				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.28827	7.61000	101.90565				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.09776				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.56000	104.73516	6.56000	104.71648				0.00	0	1,000,00
Total TRA3A4 SPOT										0.00	0	1,000,00
Total For TRA3A4										0.00	0	1,000,00
TRA3A On 14/11/2022 Spot Bond					0.00000	100.56396				0.00	0	16,000,00
Total TRA3A7 SPOT										0.00	0	16,000,00
Total For TRA3A7										0.00	0	16,000,00
TRA3B On 14/11/2022 Spot Bond					0.00000	100.71688				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.27040				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.98959				0.00	0	2,000,00
Total TRA4A2 SPOT										0.00	0	2,000,00
Total For TRA4A2										0.00	0	2,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	101.04135				0.00	0	7,000,00
Total TRA4A3 SPOT										0.00	0	7,000,00
Total For TRA4A3										0.00	0	7,000,00
TRA4A On 13/04/2024 Spot Bond			6.85000	108.55940	6.85000	108.53932				0.00	0	7,000,00
Total TRA4A4 SPOT										0.00	0	7,000,00
Total For TRA4A4										0.00	0	7,000,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.98959				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.04135				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.80336	8.62000	103.77930				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.19057				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.84055				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25: On 11/05/2022 Spot Bond					0.00000	99.33642				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	97.51212				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	94.76293				0.00	2,265,494,200	1,162,747,100
Total TSP261 SPOT										0.00	2,265,494,200	1,162,747,100
Total For TSP261										0.00	2,265,494,200	1,162,747,100
TSP262: On 13/02/2023 Spot Bond					0.00000	94.54620				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	93.87515				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	101.41569				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	101.09778				0.00	0	
Total TU1B11 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 TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.81284				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.85628				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.77186				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.68744				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.63260				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.59452				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.40986				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.32260				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.23311				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.48500	103.03996	10.48500	103.01134				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.54011				0.00	0	2,000,00
Total UU1A01 SPOT										0.00	0	2,000,00
Total For UU1A01										0.00	0	2,000,00
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.60185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.56808				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.63156				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.63034				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.66963				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.75366				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.79249				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.09045				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.27311				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.39003				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.55933				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.61321				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	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
VKE17 On 27/08/2022 Spot Bond					0.00000	100.37210				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.36113				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.47422				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.40e+017	071,421,021,710	062,197,304,21
Total for SPOT :										1.40e+017	071,421,021,710	062,197,304,21
Total Futures										1.40e+017	071,421,024,433	062,198,424,36
Total Options										0.00	0	154,78
Grand Total:										1.40e+017	071,421,024,433	062,198,579,14