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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2022

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			11.51394	76.04434	11.43946	76.42711			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.73489	77.09129	11.65608	77.48509			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.94283	74.46141	11.85929	74.86800			0.00	0	
ES33 On 02/02/2023 Bond Future			12.14337	75.70860	12.05155	76.14422			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.93338	74.41402	11.86392	74.82679			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.13478	75.43964	12.06142	75.86382			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.32535	72.30822	12.24771	72.74560			0.00	0	
ES42 On 02/02/2023 Bond Future			12.50246	73.52235	12.41768	73.98899			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			159.96765	159.96765	160.04203	160.04203			0.00	0	5,52
I2025 On 04/08/2022 Bond Future			160.55202	160.55202	160.63656	160.63656			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.95158	162.95158	163.05204	163.05204			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 Interest
I2025	On	02/02/2023	Bond Future			164.01196	164.01196	164.15840	164.15840			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			117.83796	117.83796	117.82497	117.82497			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.46022	119.46022	119.45602	119.45602			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.01577	120.01577	120.01933	120.01933			0.00	0	
I2029	On	02/02/2023	Bond Future			122.01993	122.01993	122.05859	122.05859			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			112.17936	112.17936	112.49899	112.49899			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			113.72378	113.72378	114.05627	114.05627			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.11226	114.11226	114.45695	114.45695			0.00	0	
I2033	On	02/02/2023	Bond Future			116.01768	116.01768	116.40154	116.40154			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			127.90247	127.90247	128.48993	128.48993			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			127.84316	127.84316	128.44510	128.44510			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			129.75439	129.75439	130.37705	130.37705			0.00	0	
I2038	On	02/02/2023	Bond Future			130.05361	130.05361	130.72089	130.72089			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			116.01090	116.01090	116.38788	116.38788			0.00	0	14,10
I2046	On	04/08/2022	Bond Future			117.60795	117.60795	117.99909	117.99909			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			117.43379	117.43379	117.83665	117.83665			0.00	0	
I2046	On	02/02/2023	Bond Future			119.39597	119.39597	119.83992	119.83992			0.00	0	
Total I2046 Future												0.00	0	17,07
Total For I2046												0.00	0	17,07
I2050	On	05/05/2022	Bond Future			119.48065	119.48065	120.35824	120.35824			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			119.10208	119.10208	119.99872	119.99872			0.00	0	1,41
I2050	On	03/11/2022	Bond Future			120.88247	120.88247	121.80339	121.80339			0.00	0	
I2050	On	02/02/2023	Bond Future			120.82608	120.82608	121.79330	121.79330			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			8.62701	111.02743	8.46320	111.66970		5.57	49,962,343.50	450	71,25
R186	On	04/08/2022	Bond Future			8.86024	107.24098	8.68206	107.90022		5.82	0.00	0	
R186	On	03/11/2022	Bond Future			9.06957	108.82083	8.87510	109.49966		5.50	0.00	0	
R186	On	02/02/2023	Bond Future			9.25801	105.32400	9.03830	106.04585		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												49,962,343.50	450	71,27
R186	On	05/05/2022	Bond Future	6.73	Call			0.80000	0.00080	0,150	5.61	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			1,295.34000	1.29534	891,520	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			602.34000	0.60234	840,790	5.63	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,138.71000	2.13871	1,624,200	5.81	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			282.55000	0.28255	410,310	5.81	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			2,921.83000	2.92183	2,349,620	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			621.23000	0.62123	368,710	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,226.27000	1.22627	1,616,020	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			637.27000	0.63727	380,170	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,202.69000	1.20269	1,587,860	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			687.29000	0.68729	416,330	5.52	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			3,988.13000	3.98813	4,610,210	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			162.37000	0.16237	73,700	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,488.51000	2.48851	3,042,110	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			386.47000	0.38647	208,350	5.44	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			1,667.89000	1.66789	2,132,040	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			605.31000	0.60531	357,370	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			146.53000	0.14653	216,590	5.99	0.00	0	40
R186	On	05/05/2022	Bond Future	6.73	Put			7,100.67000	7.10067	7,742,290	5.61	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			12.50000	0.01250	3,580	5.38	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			4,797.70000	4.79770	5,431,050	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			30.17000	0.03017	9,980	5.30	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,249.99000	1.24999	1,644,320	5.50	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,133.95000	1.13395	1,505,260	5.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,389.55000	4.38955	3,838,250	6.56	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			407.46000	0.40746	515,400	6.56	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			68.49000	0.06849	40,210	5.65	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,711.90000	6.71190	7,342,860	5.65	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			493.56000	0.49356	342,170	5.47	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,218.21000	3.21821	3,726,060	5.47	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			686.27000	0.68627	492,820	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,723.63000	2.72363	3,189,420	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			698.40000	0.69840	502,480	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,697.73000	2.69773	3,161,050	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			674.51000	0.67451	483,480	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,749.91000	2.74991	3,218,120	5.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			2,469.21000	2.46921	2,874,340	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,290.93000	1.29093	1,021,490	5.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	03/11/2022	Bond Future	8.53	Put		2,509.15000	2.50915	2,918,540	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,306.44000	1.30644	1,034,880	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,489.11000	2.48911	2,896,380	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,322.07000	1.32207	1,048,370	5.28	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,124.79000	1.12479	888,910	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,461.04000	3.46104	3,947,010	5.21	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,099.69000	1.09969	867,450	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,503.81000	3.50381	3,993,420	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,112.20000	1.11220	878,140	5.20	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,482.38000	3.48238	3,970,170	5.20	0.00	0	
Total R186 Option											0.00	0	24,75
Total For R186											49,962,343.50	450	95,95
R197	On	05/05/2022	Bond Future			329.93930	329.93930	329.92097	329.92097		0.00	0	75
R197	On	04/08/2022	Bond Future			326.06912	326.06912	326.06991	326.06991		0.00	0	
R197	On	03/11/2022	Bond Future			330.94395	330.94395	330.97442	330.97442		0.00	0	
R197	On	02/02/2023	Bond Future			327.85272	327.85272	327.95905	327.95905		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			247.60178	247.60178	249.90654	249.90654		0.00	0	6,37
R202	On	04/08/2022	Bond Future			246.54209	246.54209	248.89482	248.89482		0.00	0	
R202	On	03/11/2022	Bond Future			250.22706	250.22706	252.63742	252.63742		0.00	0	
R202	On	02/02/2023	Bond Future			249.82724	249.82724	252.34025	252.34025		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			5.61072	103.14785	5.55148	103.19474	1.07	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.73363	104.51738	5.63149	104.57331	0.76	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.40470	102.18041	5.19319	102.24569	0.40	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call			607.21000	0.60721	561,760	1.27	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			25.16000	0.02516	26,600	1.27	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			614.41000	0.61441	568,890	1.27	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			24.51000	0.02451	25,880	1.27	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			621.62000	0.62162	576,040	1.28	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			23.88000	0.02388	25,190	1.28	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			120.80000	0.12080	137,980	0.83	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			342.74000	0.34274	303,790	0.83	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			119.42000	0.11942	136,400	0.83	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			346.82000	0.34682	307,680	0.83	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
R2023	On	04/08/2022	Bond Future	6.05	Put			118.05000	0.11805	134,840	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			338.66000	0.33866	299,910	0.83	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			366.90000	0.36690	314,980	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			41.57000	0.04157	54,930	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			369.58000	0.36958	317,550	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			41.19000	0.04119	54,440	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			372.06000	0.37206	319,870	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			40.60000	0.04060	53,690	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			9.88758	92.13020	9.77170	92.70849		8.40	0.00	0	70,56
R2030	On	04/08/2022	Bond Future			10.10148	89.36999	9.97831	89.96311		8.55	0.00	0	25,17
R2030	On	03/11/2022	Bond Future			10.28618	90.68749	10.15531	91.29757		8.17	0.00	0	
R2030	On	02/02/2023	Bond Future			10.45921	88.17897	10.31575	88.82603		8.25	0.00	0	
Total R2030 Future												0.00	0	95,73
R2030	On	05/05/2022	Bond Future	10.21	Put			367.96000	0.36796	471,830	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			6,110.71000	6.11071	5,539,800	9.62	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			30.77000	0.03077	38,150	9.62	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			1,616.02000	1.61602	1,227,440	8.36	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			389.07000	0.38907	498,400	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,492.45000	2.49245	2,020,740	8.57	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			378.39000	0.37839	484,970	8.57	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			322.86000	0.32286	188,830	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,838.09000	6.83809	7,412,830	7.79	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,530.62000	2.53062	2,056,200	8.58	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,575.33000	1.57533	1,916,330	8.08	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			814.14000	0.81414	554,320	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,426.58000	1.42658	1,745,050	8.12	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			31.71000	0.03171	12,850	7.72	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			728.18000	0.72818	917,890	8.36	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,454.50000	2.45450	1,985,540	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			46.37000	0.04637	19,890	7.70	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			4,605.21000	4.60521	5,157,020	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			149.44000	0.14944	77,070	7.77	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,334.19000	3.33419	3,840,110	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,467.74000	2.46774	2,912,000	7.89	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			709.73000	0.70973	472,440	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.03000	0.00003	0,000	7.89	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,009.51000	11.00951	11,587,770	7.89	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	8.14	Call			0.65000	0.00065	0,150	7.86		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,668.80000	8.66880	9,246,590	7.86		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			5.16000	0.00516	1,610	7.79		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			5,018.48000	5.01848	5,577,910	7.72		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			968.47000	0.96847	763,870	8.25		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,120.29000	3.12029	3,508,810	8.25		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			985.53000	0.98553	778,450	8.26		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,087.53000	3.08753	3,473,570	8.26		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			62.44000	0.06244	40,290	8.09		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.56	Put			3,054.99000	3.05499	3,438,550	8.26		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,083.91000	5.08391	4,585,470	9.55		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			537.83000	0.53783	632,510	9.55		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			353.97000	0.35397	256,870	7.91		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,666.51000	8.66651	9,237,480	8.09		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			4,989.54000	4.98954	5,485,560	7.91		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,002.78000	1.00278	793,220	8.26		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,189.62000	2.18962	1,882,060	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,496.08000	2.49608	2,798,600	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,213.36000	2.21336	1,903,790	8.09		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,472.81000	2.47281	2,773,320	8.09		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,166.31000	2.16631	1,860,750	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,519.81000	2.51981	2,824,330	8.08		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,002.21000	2.00221	1,721,300	7.95		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,447.71000	3.44771	3,813,860	7.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			778.60000	0.77860	634,320	7.61		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,022.00000	6.02200	6,524,780	7.61		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,370.58000	1.37058	1,151,890	7.73		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,406.07000	4.40607	4,834,440	7.73		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,614.02000	1.61402	1,369,830	7.82		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,990.55000	3.99055	4,393,420	7.82		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			458.01000	0.45801	363,230	7.58		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,625.96000	7.62596	8,178,240	7.58		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,473.25000	3.47325	3,841,240	7.94		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,022.73000	2.02273	1,739,980	7.96		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,421.99000	3.42199	3,786,300	7.96		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,880.61000	1.88061	1,610,710	7.91		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,604.15000	3.60415	3,981,310	7.91		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,981.49000	1.98149	1,702,420	7.94		0.00	0	
Total R2030 Option										0.00	0	29,40

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										0.00	0	125,16
R2032 On 05/05/2022 Bond Future			10.25607	88.59774	10.15063	89.19221		9.71		0.00	0	141,27
R2032 On 04/08/2022 Bond Future			10.44864	89.79546	10.33736	90.40474		9.41		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.62511	86.96596	10.50749	87.59233		9.45		0.00	0	
R2032 On 02/02/2023 Bond Future			10.78751	88.40277	10.65972	89.06547		9.10		0.00	0	
Total R2032 Future										0.00	0	143,35
R2032 On 05/05/2022 Bond Future	9.58	Call			185.26000	0.18526	100,440	8.84		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			3,497.32000	3.49732	4,006,970	8.84		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,326.10000	1.32610	982,600	9.63		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			4,678.91000	4.67891	4,117,090	10.79		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			124.86000	0.12486	152,660	10.88		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			899.71000	0.89971	1,103,110	9.76		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,971.94000	4.97194	4,404,390	10.89		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			121.32000	0.12132	148,240	10.89		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,662.15000	5.66215	5,084,530	11.13		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			80.80000	0.08080	97,650	11.13		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,159.97000	1.15997	1,410,940	9.63		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,684.34000	1.68434	1,293,270	9.76		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.98	Put			144.11000	0.14411	176,760	10.79		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			4,874.02000	4.87402	4,308,270	10.86		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			128.49000	0.12849	157,210	10.86		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			4,922.96000	4.92296	4,356,290	10.88		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,385.14000	2.38514	2,699,410	9.15		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Call			305.53000	0.30553	219,840	8.26		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,747.15000	2.74715	3,094,970	9.01		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			103.84000	0.10384	69,440	8.37		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.20	Put			2,442.75000	2.44275	2,762,560	9.13		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,709.50000	1.70950	1,417,250	9.14		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,413.81000	2.41381	2,730,840	9.14		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,736.40000	1.73640	1,441,390	9.15		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,682.82000	1.68282	1,393,350	9.13		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Put			8,074.63000	8.07463	8,649,510	8.37		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			5,669.94000	5.66994	6,193,530	8.26		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			669.44000	0.66944	513,250	8.52		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			4,154.78000	4.15478	4,607,870	8.52		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,428.44000	1.42844	1,166,980	9.01		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	11.60	Call			6,969.41000	6.96941	6,421,490	10.86		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			376.76000	0.37676	438,120	10.86		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,264.43000	8.26443	7,696,050	11.26		0.00	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
R2032 On 04/08/2022 Bond Future	11.89	Put			252.53000	0.25253	293,430	11.26		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			2,520.68000	2.52068	2,191,940	9.25		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,614.33000	2.61433	2,911,960	9.25		0.00	0	4%
R2032 On 03/11/2022 Bond Future	10.56	Call			2,719.31000	2.71931	2,375,800	9.31		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,438.93000	2.43893	2,721,790	9.31		0.00	0	1%
R2032 On 03/11/2022 Bond Future	10.66	Call			3,015.51000	3.01551	2,651,400	9.38		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			1,562.64000	1.56264	1,318,070	8.89		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			3,724.63000	3.72463	4,106,430	8.89		0.00	0	4%
R2032 On 03/11/2022 Bond Future	10.16	Call			1,676.09000	1.67609	1,420,210	8.94		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			3,562.24000	3.56224	3,932,730	8.94		0.00	0	1%
R2032 On 03/11/2022 Bond Future	10.21	Call			1,793.95000	1.79395	1,526,780	9.00		0.00	0	5%
R2032 On 03/11/2022 Bond Future	12.30	Put			422.19000	0.42219	480,410	11.32		0.00	0	7%
R2032 On 03/11/2022 Bond Future	9.36	Call			463.76000	0.46376	363,620	8.51		0.00	0	4%
R2032 On 03/11/2022 Bond Future	9.36	Put			6,902.76000	6.90276	7,428,990	8.51		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			551.50000	0.55150	436,520	8.51		0.00	0	5%
R2032 On 03/11/2022 Bond Future	9.46	Put			6,404.82000	6.40482	6,916,210	8.51		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			1,172.65000	1.17265	970,770	8.69		0.00	0	7%
R2032 On 03/11/2022 Bond Future	10.66	Put			2,204.49000	2.20449	2,466,750	9.38		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			880.02000	0.88002	999,800	10.31		0.00	0	5%
R2032 On 03/11/2022 Bond Future	12.30	Call			9,347.42000	9.34742	8,779,270	11.32		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			4,393.27000	4.39327	4,817,760	8.69		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			424.22000	0.42422	331,020	8.51		0.00	0	1%
R2032 On 03/11/2022 Bond Future	9.31	Put			7,157.89000	7.15789	7,691,060	8.51		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			3,405.38000	3.40538	3,764,580	9.00		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			3,045.77000	3.04577	2,679,630	9.39		0.00	0	7%
R2032 On 03/11/2022 Bond Future	10.67	Put			2,181.93000	2.18193	2,442,160	9.39		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			6,227.95000	6.22795	5,721,360	10.31		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,739.71000	3.73971	4,104,180	8.86		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			2,342.64000	2.34264	2,042,470	8.87		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,455.26000	4.45526	4,864,710	8.69		0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.22	Call			1,927.37000	1.92737	1,662,330	8.74		0.00	0	5%
R2032 On 02/02/2023 Bond Future	11.69	Put			1,281.85000	1.28185	1,436,800	9.97		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			7,008.81000	7.00881	6,484,810	10.15		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,137.12000	1.13712	1,275,820	10.15		0.00	0	5%
R2032 On 02/02/2023 Bond Future	10.39	Call			2,318.52000	2.31852	2,020,290	8.86		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Put			7,996.84000	7.99684	8,551,160	8.29		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			716.51000	0.71651	585,980	8.32		0.00	0	5%
R2032 On 02/02/2023 Bond Future	10.40	Put			3,710.59000	3.71059	4,073,120	8.87		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			2,591.77000	2.59177	2,272,310	8.94		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,429.64000	3.42964	3,772,880	8.94		0.00	0	4%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/02/2023	Bond Future	10.16	Call		1,797.65000	1.79765	1,544,400	8.69	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		1,330.25000	1.33025	1,123,670	8.50	0.00	0	71
R2032	On	02/02/2023	Bond Future	9.92	Put		5,302.64000	5.30264	5,758,760	8.50	0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put		4,260.23000	4.26023	4,657,890	8.74	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		2,294.54000	2.29454	1,998,250	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,769.01000	3.76901	4,135,420	8.85	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		565.84000	0.56584	457,460	8.29	0.00	0	41
R2032	On	02/02/2023	Bond Future	12.75	Call		10,604.86000	10.60486	10,012,410	11.24	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		566.02000	0.56602	636,270	11.24	0.00	0	71
R2032	On	02/02/2023	Bond Future	10.67	Call		3,040.33000	3.04033	2,688,800	9.05	0.00	0	71
R2032	On	02/02/2023	Bond Future	10.67	Put		2,986.77000	2.98677	3,297,940	9.05	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		6,437.48000	6.43748	5,929,730	9.97	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put		7,223.76000	7.22376	7,755,930	8.32	0.00	0	
Total R2032 Option											0.00	0	20,05
Total For R2032											0.00	0	163,44
R2035	On	05/05/2022	Bond Future			10.57308	89.91721	10.49830	90.39327	10.94	0.00	0	71,41
R2035	On	04/08/2022	Bond Future			10.76102	91.09270	10.68202	91.58208	10.59	0.00	0	49,81
R2035	On	03/11/2022	Bond Future			10.92437	87.96960	10.84092	88.47425	10.69	0.00	0	
R2035	On	02/02/2023	Bond Future			11.07494	89.46111	10.98370	90.00028	10.27	0.00	0	
Total R2035 Future											0.00	0	121,32
R2035	On	05/05/2022	Bond Future	10.72	Call		2,223.68000	2.22368	1,862,950	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		822.86000	0.82286	938,190	10.90	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,659.85000	2.65985	2,272,570	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,005.59000	7.00559	6,533,380	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		61.54000	0.06154	65,390	12.50	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,302.65000	12.30265	11,826,390	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		637.50000	0.63750	726,280	11.03	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,895.53000	6.89553	6,423,750	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		1.81000	0.00181	1,610	13.62	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		65.28000	0.06528	69,560	12.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,950.56000	6.95056	6,478,570	12.48	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		63.38000	0.06338	67,450	12.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,498.20000	2.49820	2,719,380	10.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		2,496.96000	2.49696	2,211,890	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,261.20000	2.26120	2,465,510	10.56	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,530.47000	2.53047	2,243,330	10.57	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		7,800.79000	7.80079	8,241,670	9.24	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		445.01000	0.44501	353,420	9.32	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		5,911.81000	5.91181	6,309,600	9.32	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 04/08/2022 Bond Future	10.53	Call			1,902.33000	1.90233	1,658,090	10.36		0.00	0	40
R2035 On 04/08/2022 Bond Future	12.18	Put			339.01000	0.33901	370,100	12.75		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			2,236.31000	2.23631	1,968,110	10.48		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,053.04000	4.05304	3,692,430	11.05		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,328.80000	1.32880	1,457,570	11.05		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			8,990.07000	8.99007	8,531,780	12.75		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			2,855.09000	2.85509	3,100,230	10.36		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,232.78000	2.23278	2,435,020	10.57		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			200.17000	0.20017	151,670	9.24		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.74	Call			2,564.42000	2.56442	2,275,230	10.58		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,204.87000	2.20487	2,405,060	10.58		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			3,447.40000	3.44740	3,143,300	10.68		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,548.79000	2.54879	2,749,340	10.68		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			3,655.45000	3.65545	3,341,840	10.73		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,398.91000	2.39891	2,589,950	10.73		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,941.18000	3.94118	3,615,300	10.81		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			647.80000	0.64780	545,760	9.54		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			7,173.82000	7.17382	7,576,430	9.54		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			1,463.32000	1.46332	1,281,210	9.94		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			4,837.99000	4.83799	5,160,530	9.94		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,147.50000	2.14750	1,915,550	10.28		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			495.45000	0.49545	536,830	13.02		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Put			2,187.83000	2.18783	2,365,100	10.81		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,013.84000	4.01384	3,684,960	10.82		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,165.44000	2.16544	2,341,210	10.82		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			10,711.16000	10.71116	10,247,890	13.02		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,814.98000	3.81498	4,087,680	10.28		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Put			2,210.69000	2.21069	2,389,460	10.81		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,977.30000	3.97730	3,649,920	10.81		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			552.91000	0.55291	598,610	12.62		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			3,013.76000	3.01376	2,739,060	9.97		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,752.46000	3.75246	4,016,930	9.97		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			3,043.36000	3.04336	2,767,080	9.98		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,722.01000	3.72201	3,984,900	9.98		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,073.43000	3.07343	2,795,570	9.99		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,692.09000	3.69209	3,953,400	9.99		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			817.60000	0.81760	704,690	9.32		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			8,201.37000	8.20137	8,627,630	9.32		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,579.53000	1.57953	1,396,710	9.46		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			5,776.66000	5.77666	6,133,010	9.46		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 Inter
R2035	On	02/02/2023	Bond Future	10.66	Call		2,447.10000	2.44710	2,204,690	9.80		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		3,600.58000	3.60058	3,296,530	10.13		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		3,208.32000	3.20832	3,443,440	10.13		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		3,632.44000	3.63244	3,326,900	10.13		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		3,181.23000	3.18123	3,414,860	10.13		0.00	0	50
R2035	On	02/02/2023	Bond Future	13.22	Call		12,491.36000	12.49136	11,997,890	12.62		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		4,399.20000	4.39920	4,695,960	9.80		0.00	0	50
Total R2035 Option												0.00	0	10,95
Total For R2035												0.00	0	132,32
R2037	On	05/05/2022	Bond Future			10.75558	85.80900	10.68590	86.25713		11.62	0.00	0	85,12
R2037	On	04/08/2022	Bond Future			10.93725	82.71298	10.86372	83.17365		11.86	0.00	0	52,42
R2037	On	03/11/2022	Bond Future			11.09365	83.93288	11.01612	84.40792		11.40	0.00	0	
R2037	On	02/02/2023	Bond Future			11.24072	81.06313	11.15603	81.57097		11.56	0.00	0	
Total R2037 Future												0.00	0	137,54
R2037	On	05/05/2022	Bond Future	11.84	Put		72.47000	0.07247	75,190	13.61		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,951.33000	6.95133	6,506,300	13.59		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		77.22000	0.07722	80,320	13.59		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,005.72000	7.00572	6,560,510	13.60		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		74.79000	0.07479	77,710	13.60		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,060.16000	7.06016	6,614,750	13.61		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,157.17000	1.15717	1,259,950	12.45		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Call		546.00000	0.54600	444,230	10.45		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put		5,562.47000	5.56247	5,921,370	10.45		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.89	Call		2,482.03000	2.48203	2,212,440	11.73		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,662.96000	3.66296	3,335,830	12.11		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		2,316.95000	2.31695	2,508,030	11.73		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,515.74000	2.51574	2,244,180	11.74		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,287.97000	2.28797	2,477,080	11.74		0.00	0	0
R2037	On	04/08/2022	Bond Future	11.21	Put		1,526.10000	1.52610	1,659,640	12.11		0.00	0	0
R2037	On	04/08/2022	Bond Future	11.42	Call		4,550.41000	4.55041	4,192,520	12.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,021.70000	7.02170	6,611,310	13.45		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		584.18000	0.58418	634,460	13.45		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,549.67000	2.54967	2,276,160	11.75		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,259.28000	2.25928	2,446,440	11.75		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,199.52000	2.19952	2,363,010	11.47		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,965.14000	3.96514	3,656,410	11.45		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,245.29000	2.24529	2,411,600	11.45		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,001.89000	4.00189	3,691,740	11.46		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,222.43000	2.22243	2,387,320	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 Inter
R2037	On	03/11/2022	Bond Future	11.32	Call			4.03852000	4.03852	3,726,970	11.47	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			3,176.79000	3.17679	2,911,300	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,819.21000	3.81921	4,061,560	11.39	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			3,117.09000	3.11709	2,854,520	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			3,881.52000	3.88152	4,126,790	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			3,146.72000	3.14672	2,882,690	11.38	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			3,850.11000	3.85011	4,093,920	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			10.87273	87.84436	10.81322	88.25615		12.21	0.00	0	62,12
R2040	On	04/08/2022	Bond Future			11.04907	84.52546	10.98617	84.94954		12.48	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			11.20076	85.77225	11.13434	86.21038		12.00	0.00	0	
R2040	On	02/02/2023	Bond Future			11.34352	82.68271	11.27063	83.15351		12.19	0.00	0	
Total R2040 Future												0.00	0	104,51
R2040	On	05/05/2022	Bond Future	9.82	Call			25.95000	0.02595	13,440	10.73	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			7,380.52000	7.38052	7,779,800	10.73	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			87.47000	0.08747	88,190	14.00	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,262.90000	7.26290	6,851,690	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			85.06000	0.08506	85,640	14.03	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			13,512.94000	13.51294	13,100,810	15.35	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			775.49000	0.77549	595,420	11.46	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			2,491.14000	2.49114	2,722,860	11.46	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			7,146.64000	7.14664	6,735,720	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			1.82000	0.00182	1,480	15.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put			89.94000	0.08994	90,810	13.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			7,204.78000	7.20478	6,793,710	14.00	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call			150.38000	0.15038	116,990	10.90	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			9,602.43000	9.60243	9,993,120	10.90	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			1,689.94000	1.68994	1,494,150	12.08	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put			3,662.05000	3.66205	3,890,340	12.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			2,763.37000	2.76337	2,504,900	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			2,436.89000	2.43689	2,600,730	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			2,836.91000	2.83691	2,574,910	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			2,406.58000	2.40658	2,568,660	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			8,395.91000	8.39591	8,005,420	14.71	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			2,467.51000	2.46751	2,633,120	12.52	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			534.49000	0.53449	568,080	14.71	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call			2,800.03000	2.80003	2,539,790	12.53	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call			4,183.23000	4.18323	3,897,030	12.15	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future	11.39	Put			2,516.25000	2.51625	2,668,180	12.15		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			4,221.97000	4.22197	3,934,470	12.16		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,490.85000	2.49085	2,641,480	12.16		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,261.13000	4.26113	3,972,330	12.17		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,465.94000	2.46594	2,615,270	12.17		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,218.88000	4.21888	4,445,780	11.85		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			3,169.38000	3.16938	2,928,270	11.83		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,288.01000	4.28801	4,517,700	11.83		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			3,201.06000	3.20106	2,958,550	11.84		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,253.48000	4.25348	4,481,770	11.84		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			3,232.58000	3.23258	2,988,680	11.85		0.00	0	
Total R2040 Option										0.00	0	4,96
Total For R2040										0.00	0	109,45
R2044 On 05/05/2022 Bond Future			10.88767	84.69219	10.83318	85.07787		12.88		0.00	0	69,64
R2044 On 04/08/2022 Bond Future			11.05415	81.45584	10.99655	81.85325		13.17		0.00	0	22,58
R2044 On 03/11/2022 Bond Future			11.19699	82.65738	11.13618	83.06811		12.67		0.00	0	
R2044 On 02/02/2023 Bond Future			11.33106	79.64168	11.26427	80.08375		12.88		0.00	0	
Total R2044 Future										0.00	0	92,23
R2044 On 05/05/2022 Bond Future	11.91	Call			7,195.14000	7.19514	6,808,780	14.77		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			95.20000	0.09520	94,520	14.77		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			7,253.63000	7.25363	6,867,150	14.80		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			92.61000	0.09261	91,810	14.80		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			7,312.10000	7.31210	6,925,510	14.82		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			90.09000	0.09009	89,180	14.82		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,328.28000	2.32828	2,469,850	13.31		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,962.98000	2.96298	2,710,380	13.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,388.26000	2.38826	2,533,070	13.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,001.35000	3.00135	2,747,120	13.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,358.21000	2.35821	2,501,390	13.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,039.74000	3.03974	2,783,900	13.31		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,290.23000	4.29023	4,017,800	12.83		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,533.14000	2.53314	2,671,440	12.83		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,329.93000	4.32993	4,056,280	12.84		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,507.49000	2.50749	2,644,570	12.84		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			4,250.68000	4.25068	3,979,460	12.82		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,559.03000	2.55903	2,698,540	12.82		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,204.35000	4.20435	4,411,420	12.54		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			3,404.14000	3.40414	3,167,830	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,169.99000	4.16999	4,375,750	12.55		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/02/2023 Bond Future	11.16	Call			3,437.24000	3.43724	3,199,620	12.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,135.58000	4.13558	4,340,030	12.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			3,370.90000	3.37090	3,135,900	12.54		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	92,23
R2048 On 05/05/2022 Bond Future			10.82816	83.73122	10.76849	84.16783		13.34		0.00	0	193,47
R2048 On 04/08/2022 Bond Future			10.98719	84.82519	10.92426	85.27408		12.95		0.00	0	6,55
R2048 On 03/11/2022 Bond Future			11.12467	81.67219	11.05835	82.13521		13.13		0.00	0	
R2048 On 02/02/2023 Bond Future			11.25089	83.05794	11.17857	83.55298		12.65		0.00	0	
Total R2048 Future										0.00	0	200,00
R2048 On 05/05/2022 Bond Future	11.81	Put			100.40000	0.10040	102,390	15.07		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			7,059.04000	7.05904	6,624,830	15.02		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			106.21000	0.10621	108,610	15.02		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			7,119.02000	7.11902	6,684,600	15.04		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			103.28000	0.10328	105,470	15.04		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			7,178.97000	7.17897	6,744,350	15.07		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,479.80000	2.47980	2,651,550	12.94		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			168.01000	0.16801	130,750	11.31		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			9,835.44000	9.83544	10,247,070	11.31		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			664.07000	0.66407	555,230	11.59		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.98	Call			2,909.73000	2.90973	2,634,490	12.92		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Put			6,157.22000	6.15722	6,497,270	11.59		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			1,075.67000	1.07567	923,910	11.99		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			4,989.47000	4.98947	5,286,600	11.99		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,511.91000	2.51191	2,685,560	12.92		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,948.63000	2.94863	2,671,490	12.94		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,987.77000	2.98777	2,708,740	12.95		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,448.03000	2.44803	2,617,890	12.95		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			2,606.81000	2.60681	2,347,120	12.82		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,781.02000	2.78102	2,970,220	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,571.78000	2.57178	2,730,770	13.21		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,290.68000	4.29068	3,989,450	13.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,625.68000	2.62568	2,787,470	13.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,331.20000	4.33120	4,028,570	13.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,598.60000	2.59860	2,758,990	13.20		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,371.88000	4.37188	4,067,850	13.21		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,344.49000	4.34449	4,577,810	12.48		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,554.76000	3.55476	3,291,600	12.49		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,308.11000	4.30811	4,539,990	12.49		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2048	On	02/02/2023	Bond Future	11.08	Call		3.588.87000	3.58887	3,324,260	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,272.32000	4.27232	4,502,750	12.50	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,521.12000	3.52112	3,259,400	12.48	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											0.00	0	203,40
R209	On	05/05/2022	Bond Future			10.53460	69.76893	10.45978	70.18740	12.24	0.00	0	20,4
R209	On	04/08/2022	Bond Future			10.69489	70.71212	10.61637	71.14159	11.90	0.00	0	1,5
R209	On	03/11/2022	Bond Future			10.84058	68.60807	10.75807	69.05022	11.98	0.00	0	2,7
R209	On	02/02/2023	Bond Future			10.97365	69.74136	10.88430	70.21130	11.54	0.00	0	
Total R209 Future											0.00	0	24,71
R209	On	05/05/2022	Bond Future	11.45	Call		5,358.27000	5.35827	4,947,510	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		96.10000	0.09610	103,810	14.11	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,957.95000	7.95795	7,539,510	14.80	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		15.57000	0.01557	15,600	14.80	0.00	0	12,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,225.77000	2.22577	1,892,060	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		622.17000	0.62217	706,930	12.61	0.00	0	1,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,263.26000	5.26326	4,853,200	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		101.68000	0.10168	110,090	14.07	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,310.73000	5.31073	4,900,320	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		98.83000	0.09883	106,890	14.09	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,904.52000	1.90452	2,140,100	11.88	0.00	0	11,00
R209	On	05/05/2022	Bond Future	9.50	Call		23.18000	0.02318	10,980	10.69	0.00	0	2,9
R209	On	05/05/2022	Bond Future	9.50	Put		5,720.35000	5.72035	6,126,620	10.69	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		97.22000	0.09722	55,710	11.02	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		4,249.60000	4.24960	4,626,560	11.02	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		712.06000	0.71206	529,170	11.88	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,952.38000	1.95238	1,715,900	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,152.58000	2.15258	2,345,570	11.70	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,980.51000	1.98051	1,742,120	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,125.59000	2.12559	2,316,670	11.71	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,924.45000	1.92445	1,689,890	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,179.84000	2.17984	2,374,750	11.68	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		358.12000	0.35812	295,600	10.67	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		215.68000	0.21568	174,300	10.66	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		2,002.16000	2.00216	2,163,860	11.98	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,318.86000	3.31886	3,037,040	11.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,981.29000	1.98129	2,141,620	11.99	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,350.51000	3.35051	3,067,320	12.00	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,960.61000	1.96061	2,119,570	12.00	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209	On	03/11/2022	Bond Future	9.25	Put		9,051.99000	9.05199	9,452,760	10.66		0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		7,624.92000	7.62492	8,004,550	10.67		0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		856.77000	0.85677	734,280	10.70		0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,113.30000	5.11330	5,432,960	10.70		0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,881.95000	1.88195	1,677,070	11.43		0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,291.12000	3.29112	3,528,390	11.43		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,382.28000	3.38228	3,097,740	12.01		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,940.10000	1.94010	2,097,710	12.01		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,016.85000	5.01685	4,677,020	12.58		0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,181.08000	1.18108	1,283,400	12.58		0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,287.34000	3.28734	3,006,890	11.98		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,726.40000	2.72640	2,482,700	11.36		0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,280.76000	3.28076	3,507,000	11.36		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,752.59000	2.75259	2,507,520	11.37		0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,253.52000	3.25352	3,478,390	11.37		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,778.90000	2.77890	2,532,460	11.38		0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,226.47000	3.22647	3,449,970	11.38		0.00	0	
Total R209 Option												0.00	0	53,60
Total For R209												0.00	0	78,31
R210	On	05/05/2022	Bond Future			219.69179	219.69179	220.09706	220.09706		9.46	0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.71646	222.71646	223.14393	223.14393		9.16	0.00	0	20
R210	On	03/11/2022	Bond Future			223.11607	223.11607	223.56289	223.56289		9.13	0.00	0	
R210	On	02/02/2023	Bond Future			226.84280	226.84280	227.36255	227.36255		8.82	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			10.14050	83.31981	10.02480	83.90643		9.46	0.00	0	25,00
R213	On	04/08/2022	Bond Future			10.34238	84.41037	10.22011	85.01150		9.16	0.00	0	
R213	On	03/11/2022	Bond Future			10.51851	82.13386	10.38933	82.75125		9.13	0.00	0	
R213	On	02/02/2023	Bond Future			10.68053	83.52432	10.54026	84.17624		8.82	0.00	0	
Total R213 Future												0.00	0	25,00
R213	On	05/05/2022	Bond Future	10.63	Call		3,248.37000	3.24837	2,728,980	9.90		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		238.41000	0.23841	305,640	9.90		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,290.35000	3.29035	2,769,090	9.92		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		231.85000	0.23185	297,210	9.92		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,332.44000	3.33244	2,809,360	9.93		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		225.45000	0.22545	288,990	9.93		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,844.58000	2.84458	3,214,700	8.86		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,161.99000	1.16199	928,340	8.87		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,813.62000	2.81362	3,181,100	8.87		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.90	Call		1,181.73000	1.18173	945,460	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,782.71000	2.78271	3,147,570	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,142.25000	1.14225	911,240	8.86	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,348.04000	2.34804	2,637,990	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,455.50000	1.45550	1,215,980	8.74	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,452.02000	3.45202	3,829,890	8.74	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,897.76000	1.89776	1,613,770	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,862.30000	2.86230	3,195,700	8.91	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,324.22000	2.32422	2,002,880	9.04	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,417.13000	2.41713	2,713,180	9.04	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		379.52000	0.37952	291,400	8.35	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,724.89000	6.72489	7,254,160	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		420.56000	0.42056	324,780	8.35	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		6,449.66000	6.44966	6,971,270	8.35	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,195.82000	1.19582	985,880	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,348.92000	2.34892	2,025,550	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,393.75000	2.39375	2,687,770	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,374.02000	2.37402	2,048,620	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,370.81000	2.37081	2,662,800	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,399.26000	2.39926	2,071,820	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,889.49000	3.88949	4,296,940	8.62	0.00	0	47
R213	On	02/02/2023	Bond Future	10.23	Call		2,024.82000	2.02482	1,741,170	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,490.86000	3.49086	3,859,130	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,287.80000	2.28780	1,981,630	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,182.85000	3.18285	3,528,600	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		523.96000	0.52396	417,940	8.06	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,311.16000	7.31116	7,857,060	8.06	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,584.93000	1.58493	1,343,000	8.32	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,110.97000	4.11097	4,520,960	8.32	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,982.31000	1.98231	1,702,440	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,544.01000	3.54401	3,916,060	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,517.51000	3.51751	3,887,660	8.48	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,472.41000	2.47241	2,151,380	8.62	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		2,989.58000	2.98958	3,320,470	8.62	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		8,019.70000	8.01970	7,466,010	10.26	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		717.70000	0.71770	815,930	10.26	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		2,003.66000	2.00366	1,721,890	8.48	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			10.83902	66.70086	10.76926	67.10429		13.34	0.00	0	15,3
R214	On	04/08/2022			10.99949	67.57222	10.92622	67.98627		12.97	0.00	0	1,3
R214	On	03/11/2022			11.13839	65.29818	11.06150	65.72431		13.13	0.00	0	
R214	On	02/02/2023			11.26588	66.40581	11.18273	66.85846		12.67	0.00	0	
Total R214 Future											0.00	0	16,6
R214	On	05/05/2022	11.73	Call			5,333.27000	5.33327	4,936,740	14.87	0.00	0	
R214	On	05/05/2022	11.73	Put			100.55000	0.10055	107,450	14.87	0.00	0	
R214	On	05/05/2022	11.74	Call			5,381.44000	5.38144	4,984,600	14.90	0.00	0	
R214	On	05/05/2022	11.74	Put			97.75000	0.09775	104,340	14.90	0.00	0	
R214	On	05/05/2022	11.75	Call			5,429.66000	5.42966	5,032,500	14.92	0.00	0	
R214	On	05/05/2022	11.75	Put			95.07000	0.09507	101,340	14.92	0.00	0	
R214	On	04/08/2022	10.98	Call			2,316.65000	2.31665	2,068,870	12.94	0.00	0	
R214	On	04/08/2022	10.98	Put			2,012.34000	2.01234	2,178,610	12.94	0.00	0	
R214	On	04/08/2022	10.99	Call			2,347.47000	2.34747	2,097,950	12.96	0.00	0	
R214	On	04/08/2022	10.99	Put			1,986.81000	1.98681	2,151,340	12.96	0.00	0	
R214	On	04/08/2022	10.97	Call			2,285.86000	2.28586	2,039,840	12.93	0.00	0	
R214	On	04/08/2022	10.97	Put			2,037.96000	2.03796	2,205,990	12.93	0.00	0	
R214	On	03/11/2022	11.34	Put			2,026.72000	2.02672	2,175,230	13.23	0.00	0	
R214	On	03/11/2022	11.35	Call			3,582.33000	3.58233	3,303,440	13.24	0.00	0	
R214	On	03/11/2022	11.35	Put			2,005.82000	2.00582	2,153,060	13.24	0.00	0	
R214	On	03/11/2022	11.36	Call			3,615.19000	3.61519	3,335,040	13.25	0.00	0	
R214	On	03/11/2022	11.36	Put			1,985.11000	1.98511	2,131,090	13.25	0.00	0	
R214	On	03/11/2022	11.34	Call			3,549.60000	3.54960	3,271,980	13.23	0.00	0	
R214	On	02/02/2023	11.07	Call			2,841.08000	2.84108	2,604,260	12.51	0.00	0	
R214	On	02/02/2023	11.07	Put			3,462.78000	3.46278	3,678,610	12.51	0.00	0	
R214	On	02/02/2023	11.08	Call			2,868.14000	2.86814	2,630,000	12.52	0.00	0	
R214	On	02/02/2023	11.08	Put			3,434.32000	3.43432	3,648,830	12.52	0.00	0	
R214	On	02/02/2023	11.09	Call			2,895.31000	2.89531	2,655,870	12.53	0.00	0	
R214	On	02/02/2023	11.09	Put			3,406.03000	3.40603	3,619,240	12.53	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	16,6
Total for Bond											49,962,343.50	450	1,270,9
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			817.72100	817.72100	822.00900	822.00900			0.00	0	98
GOVI On 04/08/2022 GOVI			828.64500	828.64500	833.07400	833.07400			0.00	0	
GOVI On 03/11/2022 GOVI			840.93200	840.93200	845.52100	845.52100			0.00	0	
GOVI On 02/02/2023 GOVI			854.75600	854.75600	859.68600	859.68600			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			337,790.00000	33.77900	294,910,000		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		337,690.00000	33.76900	294,810,000		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		337,590.00000	33.75900	294,710,000		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	819.26	Call		138,140.00000	13.81400	93,850,000		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		138,040.00000	13.80400	93,750,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		137,940.00000	13.79400	93,650,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		251,110.00000	25.11100	205,220,000		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		251,010.00000	25.10100	205,120,000		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		250,910.00000	25.09100	205,020,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		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		88,660.00000	8.86600	39,360,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		88,560.00000	8.85600	39,260,000		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		88,460.00000	8.84600	39,160,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	9€
Total for GOVI											0.00	0	9€
AL37	On	05/05/2022	Index Future			806.53700	806.53700	810.93400	810.93400		0.00	0	
AL37	On	04/08/2022	Index Future			817.31200	817.31200	821.85000	821.85000		0.00	0	
AL37	On	03/11/2022	Index Future			829.43100	829.43100	834.12900	834.12900		0.00	0	
AL37	On	02/02/2023	Index Future			843.06600	843.06600	848.10300	848.10300		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			930.36300	930.36300	935.95700	935.95700		0.00	0	
AL7T	On	04/08/2022	Index Future			942.79200	942.79200	948.55600	948.55600		0.00	0	
AL7T	On	03/11/2022	Index Future			956.77100	956.77100	962.72800	962.72800		0.00	0	
AL7T	On	02/02/2023	Index Future			972.50000	972.50000	978.85600	978.85600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			829.12000	829.12000	833.44500	833.44500		0.00	0	1€
ALBI	On	04/08/2022	Index Future			840.19600	840.19600	844.66400	844.66400		0.00	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
ALBI	On	03/11/2022	Index Future			852.65400	852.65400	857.28400	857.28400			0.00	0	
ALBI	On	02/02/2023	Index Future			866.67100	866.67100	871.64600	871.64600			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			313.59800	313.59800	314.57200	314.57200			0.00	0	45
IGOV	On	04/08/2022	Index Future			317.86500	317.86500	318.88400	318.88400			0.00	0	
IGOV	On	03/11/2022	Index Future			322.65400	322.65400	323.72400	323.72400			0.00	0	
IGOV	On	02/02/2023	Index Future			328.03300	328.03300	329.22200	329.22200			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR F	On	20/04/2022	Jibar Future			4.65500	95.34500	4.62500	95.37500			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.72000	95.28000	4.69000	95.31000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.15500	94.84500	5.11500	94.88500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.24000	94.76000	5.20000	94.80000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.65000	94.35000	5.59000	94.41000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.74500	94.25500	5.65500	94.34500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.42000	93.58000	6.33000	93.67000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.71000	93.29000	6.61000	93.39000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.92000	93.08000	6.84000	93.16000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			7.07500	92.92500	6.94000	93.06000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.13500	92.86500	7.05500	92.94500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			7.34500	92.65500	7.26500	92.73500			0.00	0	
Total Jibar Future												0.00	0	21
Total For JIBAR FUTURE												0.00	0	21
Total for Jibar												0.00	0	21
Total for Derivatives :												49,962,343.50	450	1,272,85
ABCPI3	On	07/12/2023	Spot Bond			2.27800	322.30648	2.27800	322.22774			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	100.15701			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.64634			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	102.22515	9.65000	102.19869				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.14000	91.90871	11.14000	91.88134				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.39584				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.11826				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.66033				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.11240				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.90880				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.55041				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.08849				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.45876				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.47931				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.43696				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	100.83592				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.00130				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.87029				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.97732				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.63876				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.09263				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.56051				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.95997				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.87692				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.31602				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.32399				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.42352				0.00	0	

Contract 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	99.74084				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.93471				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.96104				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.97989				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.99992				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.52142				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.39643				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.12433				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.88138				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.95881				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.74128				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	100.54486				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.56337				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.57886				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.28089				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.20067				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.47761				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.07611				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.82000	6.82000	6.82000	147.87059				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.10922	100.00000	33.03033				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.57000	2.57000	2.57000	157.72535				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.42500	3.42500	3.42500	209.60111				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	236.97292				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	101.11160				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.31500	8.31500	8.31500	111.08028				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.50000	104.05354	5.50000	104.03797				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	106.15067	5.59000	106.13451				0.00	0	800,00
Total ABS15 SPOT										0.00	0	800,00
Total For ABS15										0.00	0	800,00
ABS16 On 11/11/2025 Spot Bond			8.00500	111.23000	8.00500	111.20588				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.72500	112.27078	8.72500	112.24429				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	105.36966	6.03000	105.35236				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.09500	102.92554	8.09500	102.90335				0.00	0	45,820,00
Total ABS7 SPOT										0.00	0	45,820,00
Total For ABS7										0.00	0	45,820,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.52236	100.00000	11.49700				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.61800	325.75317	1.61800	325.67944				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.19000	11.19000	11.19000	101.65398				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.03491				0.00	0	

Contract 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	100.03386				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.87868				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.03404				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.03404				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.03499				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.03499				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.49022				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.53299				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.03233				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.04781				0.00	0	1,300,000.00
Total AECI02 SPOT										0.00	0	1,300,000.00
Total For AECI02										0.00	0	1,300,000.00
AECI03 On 21/11/2022 Spot Bond					0.00000	100.57967				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	100.80854				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.69227				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.45946				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.57756				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.53139				0.00	0	90,000,00
Total AGT01 SPOT										0.00	0	90,000,00
Total For AGT01										0.00	0	90,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.18495				0.00	0	1,100,00
Total AGT02 SPOT										0.00	0	1,100,00
Total For AGT02										0.00	0	1,100,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.15475				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.85851				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.94015				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.97547				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.61500	98.25489	8.61500	98.23201				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.02866				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	101.20586				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.42718				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.81595				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.49240				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.75000	104.98405	6.75000	104.96480				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.46292				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.51765				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.55131				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.04621				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.57290				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.93172				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.51756				0.00	0	

Contract 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	100.55119				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.78603				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.63292				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A:On 21/08/2025 Spot Bond					0.00000	100.48390				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.53438				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	100.52176				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.56800				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	100.55203				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.85292				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	100.81111				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75000	108.73207	7.75000	108.70936				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	105.02395	8.18800	105.00066				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.00000	92.92905	12.00000	92.89913				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.45500	191.42351	5.45500	191.36037				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.44213				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.98369				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.93932				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.21983				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.03954				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.54066				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.90452				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.69000	252.05201	4.69000	251.97401				0.00	0	
Total ASN02 SPOT										0.00	0	
Total For ASN02										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.19000	219.13226	5.19000	219.06153				0.00	0	121,719,70
Total ASN03 SPOT										0.00	0	121,719,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN037										0.00	0	121,719,70
ASN15: On 31/03/2028 Spot Bond			4.29500	199.88581	4.29500	199.82609				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.03787				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.89941				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.80000	115.44255	4.80000	115.40642				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.02958				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.03003				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.03159				0.00	33,800,000	33,800,00
Total ASN204 SPOT										0.00	33,800,000	33,800,00
Total For ASN204										0.00	33,800,000	33,800,00
ASN20: On 24/08/2025 Spot Bond					0.00000	104.43749				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.36373				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.03777				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.02644				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.61111				0.00	0	7,000,00

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	7,000,00
Total For ASN278										0.00	0	7,000,00
ASN278 On 20/08/2048 Spot Bond					0.00000	100.52924				0.00	0	4,000,00
Total ASN279 SPOT										0.00	0	4,000,00
Total For ASN279										0.00	0	4,000,00
ASN280 On 21/08/2023 Spot Bond					0.00000	100.51597				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.17676				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	99.98384				0.00	0	6,000,00
Total ASN291 SPOT										0.00	0	6,000,00
Total For ASN291										0.00	0	6,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	100.03200				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.20059				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	110.28759				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			4.92500	4.92500	4.92500	101.56148				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.03027				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.03456				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.72980				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	99.41797				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.91000	113.86657	4.91000	113.83057				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.03250				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.02952				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.02175				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.03115				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.03115				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.40161				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.03737				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.03051				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.03165				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.01520				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	100.15010				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.15010				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.36668				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.03078				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.47700				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.11552				0.00	0	107,000,00
Total ASN399 SPOT										0.00	0	107,000,00
Total For ASN399										0.00	0	107,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	100.03057				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.03595				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.26784				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	103.04881				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.02867				0.00	0	

Contract 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	100.02945				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.03874				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.51006				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.40694				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.93696				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.94597				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	101.32756				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	100.69489				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.75153				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.87547				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.82955				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	100.17677				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	111.32827				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	100.67775				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.77243				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.14830				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.14830				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.36456				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.01000	98.55636	10.01000	98.52991				0.00	0	1,100,00
Total ASN508 SPOT										0.00	0	1,100,00
Total For ASN508										0.00	0	1,100,00
ASN50(On 21/12/2026 Spot Bond			9.19000	98.27677	9.19000	98.25252				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.74000	96.99125	9.74000	96.96591				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.74000	96.99125	9.74000	96.96591				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	101.31675	9.10000	101.29228				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 Interest
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.58717	11.05000	101.55700				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.58012	11.00000	101.55008				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.50958	10.50000	101.48089				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.50958	10.50000	101.48089				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.80471				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.84500				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.66950				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.52370	10.60000	101.49474				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.75707	10.47000	101.47673				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.51664	10.55000	101.48781				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.80761				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.97459				0.00	0	

Contract 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	100.33413				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.82013				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.02955				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.14878				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.71234				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.27757				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	101.32844	9.22000	101.30321				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.07896				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.03602				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.81664				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.92000				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	100.48847				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.40104				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.02174				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	99.85802				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.85936				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.03291				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.63509				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.87739				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.03115				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.51094				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.81564				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.03547				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	100.03873				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.32314				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.98054				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.19097				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.13184				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.86462				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.41636				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.56425				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.81091				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.91555				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.03709				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.03868				0.00	0	

Contract 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	102.44889				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.05961				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.85768				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83627				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.96971				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.20175				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.95387				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.03337				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.03364				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.03006				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.74833				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	100.86331				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.60613				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.86273				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.20519				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.92390				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.91506				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.17881				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.03115				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.30013				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.93717				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.46574				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.86350				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 Interest
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.03204				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.03257				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.70173				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.88738				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.36128				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.04464				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.04227				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.28851				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	101.06678				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	101.06025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	101.03240				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.99840				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond					0.00000	100.99573				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.44384	9.44384	9.44384	106.61756				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond					0.00000	100.90161				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond					0.00000	100.83117				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.82244				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond					0.00000	100.82997				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond					0.00000	100.82997				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.20527				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.48817				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	

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 06/06/2022 Spot Bond					0.00000	100.30016				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.21260				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.27284				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.18790				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.17070				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.17034				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.13479				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	100.00000				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	100.00000				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	101.00858				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.35173				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.48436				0.00	0	
Total BAW29 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 BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.91485				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.90000	101.66277	6.90000	101.64382				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.20418				0.00	0	100,000,00
Total BAW34 SPOT										0.00	0	100,000,00
Total For BAW34										0.00	0	100,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.37379				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	99.85896				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.84008				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	101.92559				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.80000	11.80000	11.80000	100.96170				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.76830				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.33956				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.74750				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.74816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.69624				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.97953				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.55841				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.55564				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.83086				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.83483				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.96981				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.83921				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.82990				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.90746				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.01061				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	99.99771				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.50361				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.01536				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.84491				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.83980				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.84452				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.80649				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.13868				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.80215				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	99.80728				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.07757				0.00	0	
Total BAYB19 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 BAYB19										0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	99.79815				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	99.80684				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.74500	8.74500	8.74500	100.59644				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.85113				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.68920				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.27801				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.63288				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.16199				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.36696				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.08640				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.66153				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.51404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	102.38769	7.74000	102.36670				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.43903				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.59055				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.83384				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.66263				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.61038				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.01624				0.00	0	4,100,000,00
Total BGT01 SPOT										0.00	0	4,100,000,00
Total For BGT01										0.00	0	4,100,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.28057				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.95884				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.49000	108.19986	6.49000	108.18078				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.20175				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	99.84610				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.12665				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.92767				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.96723				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27078				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.83300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.52900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.70000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.94600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	99.94259				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.60031				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.39329				0.00	0	
Total BNPP17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.29440				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.23398				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.55651				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.22936				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.66788				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.48941				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.87924				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.26762				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.73336				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.76005				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.49583				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.65938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.67331				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	99.91969				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.68554				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.13183				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.74284				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.24000	108.17986	8.24000	108.15586				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.49000	109.45352	8.49000	109.42852				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.09000	105.58540	9.09000	105.55990				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.51000	10.51000	10.51000	101.00822				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.14645				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR46 On 28/02/2023 Spot Bond					0.00000	100.52827				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.56369				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.28821				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.36827				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.17877	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	99.72316				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.55000	105.58010	7.55000	105.55884				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	107.81587	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.99753				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.96506				0.00	0	
Total CLN370 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.90793				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	99.39046	10.98000	99.36160				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.68226	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 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	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.03198				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.65354				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.64838				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.27000	146.57653	5.27000	146.52879				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.71000	144.84450	5.71000	144.79560				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.93074				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.93808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	100.61025				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.75000	102.21222	6.75000	102.19375				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	99.93862				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.03743				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.43102				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			7.15000	107.00612	7.15000	106.98569				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.95050				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.22135				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.29005				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.81374				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	101.24440				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.14524				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.46679				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.85207				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.22143	9.96000	100.19533				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	103.99551	10.01000	103.96761				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.49532				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.19283	9.60000	102.16662				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.17076				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.39490				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.35063	9.20000	100.32637				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.45462				0.00	0	
Total CLN525 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.17138				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.52934				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.62598				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.17076				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.03477				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.08203				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.97000	102.90940	9.97000	102.88175				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.28287				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.90423				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.25199				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	149.94800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.40824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.91225				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.44000	102.92302	9.44000	102.89679				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.49000	101.38011	9.49000	101.35415				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.58000	105.45428	9.58000	105.42702				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.22295				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	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.65223				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.62967				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.48364				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.38693				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	116.60600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	100.70781				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	103.56768	10.19000	103.59046				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.44000	105.88145	9.44000	105.85446				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.74676				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.47966				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	103.35318				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	100.33744				0.00	0	20,000,0€
Total CLN567 SPOT										0.00	0	20,000,0€
Total For CLN567										0.00	0	20,000,0€
CLN56(On 11/02/2024 Spot Bond					0.00000	100.66884				0.00	0	35,000,0€
Total CLN568 SPOT										0.00	0	35,000,0€
Total For CLN568										0.00	0	35,000,0€
CLN57(On 12/11/2025 Spot Bond			9.67000	104.57459	9.67000	104.54731				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.66065				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.67218				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.15366				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.03791				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	101.03750				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	99.81120				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.70300				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	100.38548				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.16031				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.94014				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.37511				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.85753				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	100.24064				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	100.15656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.03271				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.64925				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.65573				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.69000	149.48531	3.69000	120.49786				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.47606				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.93842				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.47606				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.01350				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.28790				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.22094				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.03271				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.03271				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	101.11748				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.69223				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.59881				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.70500				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.08997				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.49661				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.72133	9.32000	103.69538				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	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.90632				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.37599				0.00	0	
Total CLN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN611										0.00	0	
CLN611: On 07/03/2025 Spot Bond					0.00000	100.27859				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612: On 22/08/2022 Spot Bond					0.00000	100.48040				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613: On 30/11/2023 Spot Bond					0.00000	100.71335				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614: On 30/09/2022 Spot Bond					0.00000	101.22226				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	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616: On 20/12/2024 Spot Bond					0.00000	101.25814				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617: On 20/12/2022 Spot Bond					0.00000	100.32335				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618: On 31/05/2024 Spot Bond					0.00000	100.46118				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619: On 28/10/2024 Spot Bond					0.00000	100.85481				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620: On 28/10/2022 Spot Bond					0.00000	100.85188				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621: On 28/04/2022 Spot Bond					0.00000	100.85059				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.92004				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.71000	103.28475	6.71000	103.26593				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.59200				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.00636				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.01500	63.47410	12.01500	83.73129				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.52245				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.14000	99.06916	10.14000	99.04209				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.58947				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.52403				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.49649				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.73149				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	103.27285				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	100.49227				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63i On 19/08/2025 Spot Bond					0.00000	100.58695				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/02/2023 Spot Bond					0.00000	100.94121				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	100.63737				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	100.96034				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	100.49479				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.03088				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	101.13063				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64i On 18/12/2024 Spot Bond					0.00000	100.03104				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	100.73275				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	100.39445				0.00	0	
Total CLN649 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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.58695				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.47745				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.58695				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	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.03873				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.53802				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.59889				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.03500				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	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	120.18400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	144.40900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.58272				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.53953				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.69781				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.46485				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.35491				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.42156				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.64577				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.23048	150.76804	4.23048	122.47716				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23048	150.76804	4.23048	122.47795				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.65836				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.69194				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	100.03184				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.67134				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.64299				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.25788				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.03057				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.03144				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.87478				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.03717				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.03695				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.03264				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	99.96611				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.03279				0.00	0	
Total CLN692 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.77328				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.90636				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.37400				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.74256				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.36020				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.60769				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.14248				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.03479				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.47650				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.70872				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.21461				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.03175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.89637				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.14137				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.15034				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.55217				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.03196				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.03196				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.03196				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.92737				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.19530				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.91676				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.24161				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

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 01/06/2026 Spot Bond					0.00000	100.33562				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	80.95738				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.02938				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.02938				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.02938				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.02990				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.02990				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.02990				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	83.47743				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	84.52513				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.16974				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.19882				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	94.25834				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.03559				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.03716				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.83600				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	92.90457				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.57855				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.69234				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.57209				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	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.25057				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.48694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.03274				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.99348				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.21285				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.19099				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.05702				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.22698				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75{ 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	
CLN75{ On 20/06/2026 Spot Bond					0.00000	100.05618				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	100.05461				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	101.55984				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ 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	
CLN76{ On 12/02/2025 Spot Bond					0.00000	100.74615				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	100.85959				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.59573				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.05702				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	100.01727				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	101.60384				0.00	0	
Total CLN769 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 CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	98.26911				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.01801				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.81833				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	100.44581				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	101.03107				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			6.51000	6.51000	6.51000	117.19191				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	100.43337				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77(On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77(On 31/08/2026 Spot Bond					0.00000	100.52404				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	100.85912				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.86619				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	100.95038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.00050				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.90155				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.91711				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.56310				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.02837				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.56310				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.94740				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.81108				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.96421				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 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	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.85749				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	

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 05/09/2022 Spot Bond					0.00000	99.53080				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.82058				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.72316				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.46062				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.45896				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.45909				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.44209				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.42234				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.41004				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.95043				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 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	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.28589				0.00	0	
Total CLN804 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 CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	100.26707				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.27458				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.26751				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.12438				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.12569				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.74500	100.62010	8.74500	100.59644				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.12663				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.09000	108.26883	8.09000	108.24524				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.71000	105.37815	10.71000	105.34795				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.15000	104.95531	9.15000	104.92952				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.58500	101.25588	7.58500	101.23517				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.50000	90.21848	12.50000	90.18844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.09000	95.65920	11.09000	95.63084				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	105.89552				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.42310				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.00262				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.48476				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.96698				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			9.84000	9.84000	9.84000	104.94746				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.88636				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.52186				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.98000	103.37712	6.98000	103.35752			259,516,400,000,000.00	37,180,000,000	37,180,000,00	
Total DV23 SPOT									9,516,400,000,000.00	37,180,000,000	37,180,000,00	
Total For DV23									9,516,400,000,000.00	37,180,000,000	37,180,000,00	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.99866	100.00000	52.88007			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	52.99866	100.00000	52.88007			0.00	0		
Total DV23/R2023 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 DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	104.68760	7.53000	104.66622				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	100.91909	9.69000	100.89271				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.91909	9.69000	100.89271				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.04000	98.94548	10.04000	98.91872				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.10500	91.74865	12.10500	91.71887				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	100.95721	10.10000	100.92974				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.95721	10.10000	100.92974				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	99.94456				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.46617				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.92447				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.45905				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.62721				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.95461				0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.43271				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.15937				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.86969				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
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.73187				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.75310				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.50847				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.79404				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.88769				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.58060				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.16805				0.00	67,000,000,000	67,000,000,00
Total DVFC26 SPOT										0.00	67,000,000,000	67,000,000,00
Total For DVFC26										0.00	67,000,000,000	67,000,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.17401				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.06000	105.52244	7.06000	105.50255				0.00	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
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.95000	114.03296	4.95000	113.99705				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.80000	102.37182	4.80000	102.33978				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	139.80886	2.25000	139.77477				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.70500	153.93768	3.70500	153.89403				0.00	0	197,000,00
Total EL28 SPOT										0.00	0	197,000,00
Total For EL28										0.00	0	197,000,00
EL29 On 19/11/2029 Spot Bond			3.57700	141.39353	3.57700	141.35395				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.62000	136.70827	3.62000	136.66982				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.64000	117.89866	4.64000	117.86235				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.77000	104.50259	4.77000	104.46997				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	139.80886	2.25000	139.77477				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	161.83876				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.23727				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	123.41365				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.46713				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.19189				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.69329				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.56866				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	107.93391				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	109.71427				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	90.77654				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	97.71396				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	97.82039				0.00	0	
Total ELN017 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.15000	103.70721	10.15000	103.67884				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.82000	11.82000	11.82000	96.67981				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.87000	11.87000	11.87000	101.36922				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.24000	10.24000	10.24000	102.53870				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.24000	10.24000	10.24000	102.69219				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.80000	11.80000	11.80000	74.66367				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.16000	11.16000	11.16000	101.23878				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.80000	11.80000	11.80000	95.58499				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.34128				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.26016				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.16503				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.16125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.70273				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.37184				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.40834				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.27616				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.16041				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.63446				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.14832				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.32308				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.33156				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.98201				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.58392				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT006 On 30/10/2023 Spot Bond					0.00000	100.83822				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.02953				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.10185				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.61433				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.73311				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.56020				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.53637				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.59824				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.54113				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.56491				0.00	0	6,000.00
Total ERSA25 SPOT										0.00	0	6,000.00
Total For ERSA25										0.00	0	6,000.00
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.52880				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.51735				0.00	0	
Total ERSA27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.58868			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36000	104.53474	6.36000	104.51666			0.00	0	60,000,000.00
Total ES23 SPOT									0.00	0	60,000,000.00
Total For ES23									0.00	0	60,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.60311	10.00000	101.57573			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.24000	95.24897	9.24000	95.22534		1,035,502,776,000.00		112,067,400	2,566,033,70
Total ES26 SPOT								1,035,502,776,000.00		112,067,400	2,566,033,70
Total For ES26								1,035,502,776,000.00		112,067,400	2,566,033,70
ES26/R On 02/04/2026 Spot Bond			7.85000	99.83092	7.85000	99.80980			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.40000	75.57632	11.32500	75.94458		2,479,297,080,000.00		217,482,200	4,478,741,10
Total ES33 SPOT								2,479,297,080,000.00		217,482,200	4,478,741,10
Total For ES33								2,479,297,080,000.00		217,482,200	4,478,741,10
ES33/R On 15/09/2033 Spot Bond			7.50000	100.20028	7.50000	100.18023			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.82500	78.18838	11.75500	78.58609		862,160,750,000.00		72,910,000	4,963,287,50
Total ES42 SPOT								862,160,750,000.00		72,910,000	4,963,287,50
Total For ES42								862,160,750,000.00		72,910,000	4,963,287,50
ES42/R On 25/04/2042 Spot Bond			8.50000	103.51354	8.50000	103.48987			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	100.20945			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.92231			0.00	0	6,000.00
Total EXX05 SPOT									0.00	0	6,000.00
Total For EXX05									0.00	0	6,000.00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.71004				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.49383				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.75939				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.60600				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.84010				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.71147				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.75346				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.80241				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.47996				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.51261				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.52079				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.25064				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.93112				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.28263				0.00	0	44,600,00
Total FRB24 SPOT										0.00	0	44,600,00
Total For FRB24										0.00	0	44,600,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.40060				0.00	0	54,800,00
Total FRB25 SPOT										0.00	0	54,800,00
Total For FRB25										0.00	0	54,800,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.90393				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.82000	107.82520	8.82000	107.79964				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.59148				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.45574				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.74000	101.53959	8.74000	101.51572				0.00	0	1,100,00
Total FRB30 SPOT										0.00	0	1,100,00
Total For FRB30										0.00	0	1,100,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.46478				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.10900	323.18436	2.10900	323.10691				0.00	0	
Total FRBI23 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 FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	157.70368				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.49500	208.85272	3.49500	208.79482				0.00	0	325,000,00
Total FRBI28 SPOT										0.00	0	325,000,00
Total For FRBI28										0.00	0	325,000,00
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	110.67897				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	230.56406				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.01000	98.08148	5.01000	98.05030				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.01000	99.84678	5.01000	99.81496				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.56000	7.56000	7.56000	82.64203				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.61000	7.61000	7.61000	81.82171				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	152.21113				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.19194				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC251 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.56964				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.03317				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	100.87542				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.38004				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.49654				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.03553				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.78047				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	100.89135				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.05292				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.74486				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.03102				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	100.27466				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.63295				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.64327				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.14910				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.20544				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.63763				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.47888				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.68733				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.36704				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.70079				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.03034				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.03477				0.00	0	
Total FRC310 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 FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.03818				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.06534				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.16260				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.88653				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.03434				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.03796				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.15910				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.03496				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.20035				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.54002				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.18710				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.38056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.70039				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.97292				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.83791				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.70835				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.65600				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.88699				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.04497				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.03158				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.04498				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.04056				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.27331				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	101.13698				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	101.00991				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.89908				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.43352				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.28463				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.02529				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.10188				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.02593				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.03560				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.89200				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.07206				0.00	0	
Total FRC360 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.90642				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	101.29121				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.75077				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.71356				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.94350				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.05399				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.46333				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.08994				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.09020				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.03239				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.02765				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.09252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.33077				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.04932				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.04906				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.03140				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.01889				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.03556				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	101.35690				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond					0.00000	100.82767				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.55551				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.55551				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.54233				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC387 On 16/02/2025 Spot Bond					0.00000	100.54233				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.27439				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	100.28833				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	100.42095				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC391 On 28/10/2022 Spot Bond					0.00000	100.34096				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
FRC392 On 25/04/2023 Spot Bond					0.00000	100.19163				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.18650				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond					0.00000	99.92462				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC395 On 31/01/2027 Spot Bond					0.00000	100.13421				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC396 On 21/07/2025 Spot Bond					0.00000	100.11625				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.42000	106.59190	4.42000	106.55984				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.65000	117.63362	4.65000	117.59727				0.00	0	
Total FRI38 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 FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05912				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.54319				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.00800				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.75035				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.58547				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.52503				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.27135				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.41699				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.02900				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.19800	4.19800	4.19800	107.84894				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.62000	4.62000	4.62000	118.04136				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	100.40413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			4.76000	116.02207	4.76000	115.98587				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.64000	230.52826	4.64000	230.45721				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.90000	114.00875	4.90000	113.97277				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	229.81755				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.42000	154.13589	3.42000	154.09339				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	132.62573	3.70500	132.58815				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.70000	116.89782	4.70000	116.86154				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.79000	227.35100	4.79000	227.28002				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.84000	226.30358	4.84000	226.23267				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.95000	125.20462	2.95000	156.08912				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.87000	225.67793	4.87000	225.60703				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			4.90000	114.00875	4.90000	113.97277				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.10500	201.97515	4.10500	201.91584				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.65000	103.90687	5.65000	103.87197				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			3.99500	203.19610	3.99500	203.13705				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.05500	202.52910	4.05500	202.46991				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.38000	215.35407	5.38000	215.28347				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.60000	104.54603	5.60000	104.51107				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	113.97277				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.88000	114.29382	4.88000	114.25780				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.86500	204.64990	3.86500	204.59113				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.15000	219.93784	5.15000	219.86709				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			3.99500	203.19610	3.99500	203.13705				0.00	0	
Total FRS142 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.99500	203.19610	3.99500	203.13705				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.39600	209.99383	3.39600	209.93618				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			3.72000	152.87887	3.72000	152.83548				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.34500	199.34007	4.34500	199.28026				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.38500	198.90471	4.38500	198.84480				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			3.69000	153.00402	3.69000	152.96071				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			3.86000	204.70605	3.86000	204.64730				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.39500	4.39500	4.39500	198.73611				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	5.97034				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.97836				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.07745				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.03191				0.00	0	5,000,00
Total FRS180 SPOT										0.00	0	5,000,00
Total For FRS180										0.00	0	5,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	99.93124				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	194.67245				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	134.34264				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	178.46305				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	89.05878				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.66160				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	100.75346				0.00	0	5,000,00
Total FRS199 SPOT										0.00	0	5,000,00
Total For FRS199										0.00	0	5,000,00
FRS20(On 12/08/2025 Spot Bond					0.00000	100.63490				0.00	0	5,000,00
Total FRS200 SPOT										0.00	0	5,000,00
Total For FRS200										0.00	0	5,000,00
FRS20(On 06/08/2025 Spot Bond					0.00000	100.39873				0.00	0	7,000,00
Total FRS201 SPOT										0.00	0	7,000,00
Total For FRS201										0.00	0	7,000,00
FRS20(On 14/10/2025 Spot Bond					0.00000	101.08727				0.00	0	4,000,00
Total FRS206 SPOT										0.00	0	4,000,00
Total For FRS206										0.00	0	4,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 18/11/2024 Spot Bond					0.00000	100.53506				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.02733				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	102.22672				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.03158				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.42719				0.00	0	
Total FRS227 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS231 On 14/08/2027 Spot Bond					0.00000	100.65948				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	105.57329				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	113.12681				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	101.10617				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.65429				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	72.59445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.39519				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.47769				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.61578				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	100.98344				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.32789				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	108.11826				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	99.97598				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.49342				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 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	
FRS263 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	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.53583				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	109.15051				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.54725				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	105.46126				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.38641				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	100.79156				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.53810				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.49839				0.00	0	
Total FRS274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.93313				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.04325				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.57760				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.63123				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.67500	9.67500	9.67500	99.63531				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.67500	9.67500	9.67500	99.63531				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.88831				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.88349				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.06900	11.06900	11.06900	92.76183				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.91716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	88.62047				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	93.30751				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.80888				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			1.82000	1.82000	1.82000	324.61780				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	326.11109	1.55000	326.03789				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	325.98515				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.77192				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.60000	109.62498	4.60000	109.59126				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.16000	74.64812	4.16000	118.06508				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
FRS85 On 31/01/2025 Spot Bond			2.84000	2.84000	2.84000	156.56067			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.12000	3.12000	3.12000	155.36371			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	320.45835			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	102.05797			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.80500	110.14973	7.80500	110.12656			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.94000	106.76152	7.94000	106.73855			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.47000	108.36550	8.47000	108.34082		138,796,196,000.00		16,386,800	10,738,900
Total FRX26 SPOT								138,796,196,000.00		16,386,800	10,738,900
Total For FRX26								138,796,196,000.00		16,386,800	10,738,900
FRX27 On 07/03/2027 Spot Bond			8.11000	108.83467	8.11000	108.81116			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.75000	108.15765	8.75000	108.13206			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.47000	102.93129	9.47000	102.90498			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.30000	102.01809	9.30000	101.99247			0.00	0	40,000,000
Total FRX31 SPOT									0.00	0	40,000,000
Total For FRX31									0.00	0	40,000,000
FRX32 On 31/03/2032 Spot Bond			9.63000	105.47008	9.63000	105.44283			0.00	0	
Total FRX32 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 FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.08500	78.03299	11.08500	78.00988				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.38553				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.77713				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.46695				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.44586				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.46017				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.46438				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.74977				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.78927				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.84089				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.86668				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.77621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.27871				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	100.59004				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.46081				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.41693				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.75302				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.45386				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	116.95968	3.68000	116.92668				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.16686				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	109.57236	6.62900	109.55273				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.38833				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.25000	104.44861	7.25000	104.42817				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.96351				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.75861				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.26600				0.00	0	500,000,00
Total GRT24G SPOT										0.00	0	500,000,00
Total For GRT24G										0.00	0	500,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	100.68945				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.71618				0.00	0	600,000,00
Total GRT26G SPOT										0.00	0	600,000,00
Total For GRT26G										0.00	0	600,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.65769				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.96795				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.91441				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.36269				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.68950				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.70299				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.79788				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.00403				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.89509				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.79992				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.96021				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.20379				0.00	0	900,000,00
Total GRT41 SPOT										0.00	0	900,000,00
Total For GRT41										0.00	0	900,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.48711				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.77844				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.24170				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.27197				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.75024				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.39943				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.16050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.55228				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.02965				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	99.94885				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.33752				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.48838				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.65041				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.32927				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.23660				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.88817				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.89463				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.89657				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY2 On 07/12/2023 Spot Bond			2.21000	322.65933	2.21000	322.58110				0.00	0	405,000,00
Total HWAY23 SPOT										0.00	0	405,000,00
Total For HWAY23										0.00	0	405,000,00
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	329.49746				0.00	0	405,000,00
Total HWAY24 SPOT										0.00	0	405,000,00
Total For HWAY24										0.00	0	405,000,00
HWAY3 On 28/08/2030 Spot Bond			10.44000	100.28643	10.44000	100.25824				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.67000	79.61563	4.67000	106.75133				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			10.87500	90.42555	10.87500	90.39910			360,369,225,000.00		33,137,400	3,556,568,70
Total HWAY34 SPOT									360,369,225,000.00		33,137,400	3,556,568,70
Total For HWAY34									360,369,225,000.00		33,137,400	3,556,568,70
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.42013	100.00000	10.39681				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.32500	87.21415	11.32500	87.18761				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.41788	100.00000	10.39457				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	101.09313				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.93031				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.36599				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.29000	158.98306	2.27000	159.03160			966,803,333,522,000.00		422,184,861,800	427,487,732,00
Total I2025 SPOT									966,803,333,522,000.00		422,184,861,800	427,487,732,00

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 I2025									16,803,333,522,000.00	422,184,861,800	427,487,732,00
I2029 On 31/03/2029 Spot Bond			3.21000	117.11266	3.21000	117.08109			447,901,764,116,000.00	451,059,739,600	378,424,169,50
Total I2029 SPOT									17,901,764,116,000.00	451,059,739,600	378,424,169,50
Total For I2029									17,901,764,116,000.00	451,059,739,600	378,424,169,50
I2033 On 28/02/2033 Spot Bond			3.95100	111.48396	3.92000	111.78399			072,954,778,881,400.00	524,665,851,400	331,130,937,00
Total I2033 SPOT									2,954,778,881,400.00	524,665,851,400	331,130,937,00
Total For I2033									2,954,778,881,400.00	524,665,851,400	331,130,937,00
I2038 On 31/01/2038 Spot Bond			4.03700	127.11531	4.00000	127.67872			441,148,310,064,000.00	109,276,272,000	316,031,360,70
Total I2038 SPOT									11,148,310,064,000.00	109,276,272,000	316,031,360,70
Total For I2038									11,148,310,064,000.00	109,276,272,000	316,031,360,70
I2046 On 31/03/2046 Spot Bond			4.03000	115.29682	4.01000	115.65306			143,966,689,932,000.00	35,723,744,400	404,804,947,40
Total I2046 SPOT									13,966,689,932,000.00	35,723,744,400	404,804,947,40
Total For I2046									13,966,689,932,000.00	35,723,744,400	404,804,947,40
I2050 On 31/12/2050 Spot Bond			4.05000	118.74525	4.01000	119.59840			165,996,949,860,000.00	40,986,901,200	389,994,945,90
Total I2050 SPOT									5,996,949,860,000.00	40,986,901,200	389,994,945,90
Total For I2050									5,996,949,860,000.00	40,986,901,200	389,994,945,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.64999			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.67440			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	103.42009			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.59137			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.28000	322.29608	2.28000	322.21735			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.01589			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.74743				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.03451				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.37437				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.86533				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.60908				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.27093				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.03545				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.48027				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.94505				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.68396				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.63026				0.00	0	60,000,00
Total IBL138 SPOT										0.00	0	60,000,00
Total For IBL138										0.00	0	60,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.44965				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.03094				0.00	0	8,000,00
Total IBL145 SPOT										0.00	0	8,000,00
Total For IBL145										0.00	0	8,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.28782				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.37084				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.38547				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	100.43962				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.79240				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.70197				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.73504				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.81649				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.95528				0.00	0	
Total IBL162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.98884				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.49025				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.59482				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.86861				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.89912				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.39457				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.40745				0.00	3,000,000,000	1,500,000,000
Total IBL182 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL182										0.00	3,000,000,000	1,500,000,000
IBL190 On 10/09/2024 Spot Bond					0.00000	100.20390				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.21053				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.04200				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.99370				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.82216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.70562				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.67070				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.31543				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.32586				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.08959				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.26688				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.25489				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.21479				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.24287				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.73457				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.82323				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL210 On 18/02/2027 Spot Bond					0.00000	100.51332				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.41248				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.39865				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.39865				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.39865				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.21941				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.10102				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.09090				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17000	106.39707	7.17000	106.37638				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	106.22177	5.54000	106.20573				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.34997				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.26500	103.82792	9.26500	103.80195				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.42000	108.69733	10.42000	108.84461				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.86000	106.70031	9.86000	106.67211				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.27649				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.79283				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.40078				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.69892				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.07510				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.02125				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.85637				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.97002				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.14429				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.59000	102.80159	8.59000	102.77784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.71110				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.37468				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.60228				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.82989				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	102.27132				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.21340				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.37306				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.03207				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.03052				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.23120				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.71662				0.00	0	4,000,00
Total IPF24 SPOT										0.00	0	4,000,00
Total For IPF24										0.00	0	4,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF25 On 15/10/2023 Spot Bond					0.00000	100.98561				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.68299				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.69443				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.94808				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.63822				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.25015				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.16391				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.53887				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.09252				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.75500	194.92846	4.75500	194.86782				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.91534				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.67466				0.00	0	
Total IV046 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 IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.72422				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.65500	195.99414	4.65500	195.93368				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	100.68431				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	101.36652				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.64467				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.77883				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.35627				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.36114				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	100.23069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.27250				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.96642				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.21863				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.61032				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	99.88735				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.89420	7.40000	101.87386				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.76105				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.88316				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.05286	7.23000	101.03334				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.74274				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2022 Spot Bond			7.45000	100.46458	7.45000	100.44472				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.27563				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.95833	3.91012	101.94759				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.01575				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.50651				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.72714				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	101.29684				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.26482				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.02820				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	100.92459				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	99.52925				0.00	0	
Total IVC212 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.43509				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.74858				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.66088				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	99.48039				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.39221				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	99.83643				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	99.11933				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	99.03085				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ091 On 14/04/2022 Spot Bond			4.70000	4.70000	4.70000	98.94253				0.00	0	
Total IVZ091 SPOT										0.00	0	
Total For IVZ091										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00		1,000,000,000	1,000,000,000	
Total IVZ092 SPOT								10,000,000,000,000.00		1,000,000,000	1,000,000,000	
Total For IVZ092								10,000,000,000,000.00		1,000,000,000	1,000,000,000	
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	100.03859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.78661				0.00	0	6,000,00
Total KAP012 SPOT										0.00	0	6,000,00
Total For KAP012										0.00	0	6,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.47598				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.94285				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.54241				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.89488				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.03019				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.28999				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.88924				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.14941				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.14989				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.51101				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 04/03/2027 Spot Bond					0.00000	100.31371				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.54003				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.34000	123.20715	9.34000	123.17609				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	101.37480	6.96000	106.44521				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.07688				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.90653				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.53309				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.96636				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.19230				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.27941				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.48962				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.50225				0.00	0	
Total LRFC3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.31357				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.13781				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.51517				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.33674				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.62238				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.10005				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.04632				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.43063				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.75382				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.28909				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.34855				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	99.94618				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.37553				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.68742				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.56811				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.94699				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.59000	8.59000	8.59000	109.05366				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47900	102.87349	6.47900	102.85568				0.00	0	1,050,000.00
Total MMIG05 SPOT										0.00	0	1,050,000.00
Total For MMIG05										0.00	0	1,050,000.00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.50164				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.20758				0.00	0	600,000.00
Total MMIG07 SPOT										0.00	0	600,000.00
Total For MMIG07										0.00	0	600,000.00
MML01 On 10/12/2026 Spot Bond					0.00000	101.06508				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.24000	102.84174	9.24000	102.81622				0.00	0	29,000.00
Total MML02 SPOT										0.00	0	29,000.00
Total For MML02										0.00	0	29,000.00
MML03 On 15/03/2028 Spot Bond					0.00000	101.55138				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML04 On 15/03/2028 Spot Bond			9.49000	94.35749	9.49000	92.99446				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.59872				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.64395				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.80947				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.95872				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.23068				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	100.66003				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.66875				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.32471				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.88274				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.83174				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.26480				0.00	0	
Total MTN19 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.11143				0.00	0	20,000,00
Total MTN20 SPOT										0.00	0	20,000,00
Total For MTN20										0.00	0	20,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	101.54239				0.00	0	20,000,00
Total MTN21 SPOT										0.00	0	20,000,00
Total For MTN21										0.00	0	20,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.92502				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.18500	98.32622	9.18500	98.30183				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.99572				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.52893				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.13712				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.86717				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.14016				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.71612				0.00	0	500,000,00
Total MTN29 SPOT										0.00	0	500,000,00
Total For MTN29										0.00	0	500,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.08744				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.93323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.49256				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.52511				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.52503				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.51688				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.50664				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.03230				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.04153				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	102.91097				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.02807				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.03602				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.04278				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7E25 On 20/06/2025 Spot Bond					0.00000	100.04897				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.95000	103.68118	6.95000	103.66162				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.05000	105.25685	7.05000	105.23669				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.12000	102.83030	10.12000	102.80225				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.79256				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.07365				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.77772				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.82745				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.79037				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.76913				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.13896				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	105.85933	6.61500	105.84061				0.00	0	
Total NBK13A 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 NBK13A										0.00	0	
NBK16, On 12/02/2025 Spot Bond			7.45100	106.13598	7.45100	106.11454				0.00	0	90,000,00
Total NBK16A SPOT										0.00	0	90,000,00
Total For NBK16A										0.00	0	90,000,00
NBK17, On 22/04/2026 Spot Bond			8.58500	108.80926	8.58500	108.78413				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19, On 01/06/2022 Spot Bond			6.44500	103.57635	6.44500	103.55828				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			7.32000	114.01737	7.32000	113.99484				0.00	0	50,000,00
Total NBK20A SPOT										0.00	0	50,000,00
Total For NBK20A										0.00	0	50,000,00
NBK21, On 21/07/2027 Spot Bond			9.22500	107.63198	9.22500	107.60516				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.95000	106.08623	5.95000	106.06905				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.71800	112.98565	7.71800	112.96202				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.76000	113.31648	8.76000	113.28965				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	104.98998				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.44984				0.00	0	100,000,00
Total NBK25B SPOT										0.00	0	100,000,00
Total For NBK25B										0.00	0	100,000,00
NBK26, On 10/05/2023 Spot Bond			100.00000	50.26218	100.00000	50.14971				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	103.29060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.13500	114.53000	8.13500	114.50477				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.00300	106.55115	6.00300	106.53373				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.16000	109.94766	8.16000	109.92337				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.64000	106.08933	6.64000	106.07018				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.17000	108.45748	6.17000	108.43928				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK311 On 17/02/2023 Spot Bond					0.00000	101.45887				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK351 On 10/05/2023 Spot Bond					0.00000	102.06052				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK361 On 10/05/2026 Spot Bond					0.00000	104.32699				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			10.91500	10.91500	10.91500	76.40971				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK401 On 31/07/2026 Spot Bond					0.00000	103.46050				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK431 On 20/02/2024 Spot Bond					0.00000	101.78652				0.00	600,000,000	300,000,00
Total NBK43B SPOT										0.00	600,000,000	300,000,00
Total For NBK43B										0.00	600,000,000	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK45I On 15/02/2023 Spot Bond					0.00000	101.02199				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.48178				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.80289				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.50486				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.48175				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.99881				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.97498				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.11327				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.02860				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.74211				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.87679				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.23880				0.00	0	
Total NBKB58 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 NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.57456				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.75502				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.58405				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.94030				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.47775				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.03176				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.08500	101.15359	10.08500	101.12655				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.03148				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.74000	101.46478	9.74000	101.43856				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.03176				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.03205				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.03259				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.16078				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.16078				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.45608				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.54354				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.51193				0.00	0	400,000,00
Total NGL04 SPOT										0.00	0	400,000,00
Total For NGL04										0.00	0	400,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.82235				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.41161				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.28418				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.03407				0.00	0	6,000,00
Total NGL08 SPOT										0.00	0	6,000,00
Total For NGL08										0.00	0	6,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.09543				0.00	0	
Total NGL09 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 NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.93573				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.11974				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.07147				0.00	0	85,200,00
Total NGLT1B SPOT										0.00	0	85,200,00
Total For NGLT1B										0.00	0	85,200,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.55788				0.00	0	500,000,00
Total NGT103 SPOT										0.00	0	500,000,00
Total For NGT103										0.00	0	500,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.52543				0.00	0	168,000,00
Total NGT104 SPOT										0.00	0	168,000,00
Total For NGT104										0.00	0	168,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.55205				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.67194				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.93970				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.23799				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.04707				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	99.91496				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.18100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.51829				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.37392				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.02047				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.22446				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.20558				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.48972				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.15580				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.16670				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.15676				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.55001				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	226.23267				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI210 On 31/03/2028 Spot Bond			3.36500	3.36500	3.36500	210.29504				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.02500	3.02500	3.02500	155.76859				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.68000	3.68000	3.68000	113.57254				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.75000	4.75000	4.75000	116.13127				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	155.32117				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.66358	3.45000	206.60655				0.00	0	70,230,9€
Total NILB12 SPOT										0.00	0	70,230,9€
Total For NILB12										0.00	0	70,230,9€
NILB13 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	156.17474				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.01000	3.01000	3.01000	217.30610				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.15500	215.65373	3.15500	215.59592				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.86500	114.50816	4.86500	114.47212				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.70665				0.00	0	
Total NN014 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 NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.21437				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.07773				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.34875				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.84920				0.00	0	5,000,00
Total NN022 SPOT										0.00	0	5,000,00
Total For NN022										0.00	0	5,000,00
NN023 On 07/11/2025 Spot Bond					0.00000	100.95668				0.00	0	6,000,00
Total NN023 SPOT										0.00	0	6,000,00
Total For NN023										0.00	0	6,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.36403				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.47869				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.04582				0.00	0	5,000,00
Total NN034 SPOT										0.00	0	5,000,00
Total For NN034										0.00	0	5,000,00
NN036 On 28/02/2023 Spot Bond					0.00000	100.35244				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	136.75144				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.27047				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.50063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.69546				0.00	0	15,000,00
Total NN040 SPOT										0.00	0	15,000,00
Total For NN040										0.00	0	15,000,00
NN043 On 03/03/2023 Spot Bond					0.00000	169.91160				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.73506				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.66587				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	161.87628				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.16725				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	141.48634				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.47962				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.46525				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.46179				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.17538				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	100.27936				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.62639				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.21544				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.25780				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.50205				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.03564				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.22420				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.16675				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.03564				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.07255				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.41522				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.25186				0.00	0	
Total NN116 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.31445				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.18313				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.74000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.54000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.98000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	119.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	117.91919				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.69321				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.15208				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	104.66485				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.69321				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	92.60561				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	93.93881				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.61678				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.23237				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	99.93766				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	102.23600				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.34968				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.76333				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF071 On 29/07/2022 Spot Bond					0.00000	100.74829				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF071 On 28/04/2022 Spot Bond					0.00000	100.80737				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF081 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	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	129.05163				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.93947				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.48772				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.48862				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.44711				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	100.37034				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	110.39548				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B21 On 22/05/2023 Spot Bond					0.00000	100.52120				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.50074				0.00	0	
Total NQ1B21 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 NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.40673				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.36666				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.41885				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.05000	107.89051	7.05000	107.86986				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.49000	205.02958	2.49000	204.97833				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.84500	110.39232	10.84500	110.36029			169,932,474,000.00		15,669,200	430,428,00
Total NRA028 SPOT									169,932,474,000.00		15,669,200	430,428,00
Total For NRA028									169,932,474,000.00		15,669,200	430,428,00
NRA02: On 30/11/2028 Spot Bond			100.00000	16.21551	100.00000	16.17942				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.00000				0.00	0	4,000,00
Total NTC21 SPOT										0.00	0	4,000,00
Total For NTC21										0.00	0	4,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.84251				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.52983				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.15345				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.15526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.23049				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.22052				0.00	19,000,000,000	19,000,000,000
Total NTC32 SPOT										0.00	19,000,000,000	19,000,000,000
Total For NTC32										0.00	19,000,000,000	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	100.80451				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.03046				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.21590				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.43500	99.89433	6.43500	99.91193				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.83300	108.34090	7.83300	108.31829				0.00	0	1,633,000,000
Total OML07 SPOT										0.00	0	1,633,000,000
Total For OML07										0.00	0	1,633,000,000
OML09 On 14/09/2022 Spot Bond			6.63500	102.23491	6.63500	102.21689				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.41500	109.00912	8.41500	108.98471				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML11 On 11/06/2024 Spot Bond					0.00000	100.14486				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.87680				0.00	0	2,100,000,00
Total OML12 SPOT										0.00	0	2,100,000,00
Total For OML12										0.00	0	2,100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.05205				0.00	0	100,000,00
Total OML13 SPOT										0.00	0	100,000,00
Total For OML13										0.00	0	100,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.44315				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.47114				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.47923				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.31041				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.39847				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.18164				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.40463				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.50000	110.35792	8.34000	110.97887				846,858,461,550,000.00	3,393,748,054,300	315,352,507,70
Total R186 SPOT										16,858,461,550,000.00	393,748,054,300	315,352,507,70
Total For R186										16,858,461,550,000.00	393,748,054,300	315,352,507,70
R197 On 07/12/2023 Spot Bond			1.21000	327.90858	1.21000	327.83801				9,404,591,416,000.00	7,772,389,600	44,956,934,30
Total R197 SPOT										9,404,591,416,000.00	7,772,389,600	44,956,934,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R197									9,404,591,416,000.00	7,772,389,600	44,956,934,30
R202 On 07/12/2033 Spot Bond			3.94000	246.07775	3.84000	248.32884			372,383,817,642,000.00	94,513,659,300	150,370,812,70
Total R202 SPOT									2,383,817,642,000.00	94,513,659,300	150,370,812,70
Total For R202									7,238,317,642,000.00	94,513,659,300	150,370,812,70
R2023 On 28/02/2023 Spot Bond			5.50000	102.53773	5.45000	102.56835			931,911,400,000,000.00	533,074,800,000	593,188,402,00
Total R2023 SPOT									31,911,400,000,000.00	533,074,800,000	593,188,402,00
Total For R2023									31,911,400,000,000.00	533,074,800,000	593,188,402,00
R2030 On 31/01/2030 Spot Bond			9.77500	91.57464	9.66000	92.13496			511,312,915,590,000.00	1,758,190,579,600	1,695,086,483,00
Total R2030 SPOT									11,312,915,590,000.00	758,190,579,600	695,086,483,00
Total For R2030									11,312,915,590,000.00	758,190,579,600	695,086,483,00
R2032 On 31/03/2032 Spot Bond			10.15500	88.06345	10.05000	88.64044			724,245,862,389,000.00	2,139,265,963,800	1,182,886,567,70
Total R2032 SPOT									24,245,862,389,000.00	139,265,963,800	182,886,567,70
Total For R2032									24,245,862,389,000.00	139,265,963,800	182,886,567,70
R2035 On 28/02/2035 Spot Bond			10.47500	89.39416	10.40000	89.85359			969,637,730,592,500.00	1,715,478,542,300	1,237,723,547,50
Total R2035 SPOT									19,637,730,592,500.00	715,478,542,300	237,723,547,50
Total For R2035									19,637,730,592,500.00	715,478,542,300	237,723,547,50
R2037 On 31/01/2037 Spot Bond			10.66000	85.29154	10.59000	85.72348			404,803,395,088,000.00	1,163,677,616,800	1,234,392,637,30
Total R2037 SPOT									14,803,395,088,000.00	163,677,616,800	234,392,637,30
Total For R2037									14,803,395,088,000.00	163,677,616,800	234,392,637,30
R2040 On 31/01/2040 Spot Bond			10.78000	87.31462	10.72000	87.71019			738,890,202,268,000.00	1,274,479,610,600	1,172,866,159,20
Total R2040 SPOT									18,890,202,268,000.00	274,479,610,600	172,866,159,20
Total For R2040									18,890,202,268,000.00	274,479,610,600	172,866,159,20
R2044 On 31/01/2044 Spot Bond			10.80000	84.18146	10.74500	84.55158			572,583,890,480,000.00	1,256,720,730,600	1,349,456,865,60
Total R2044 SPOT									7,583,890,480,000.00	256,720,730,600	349,456,865,60
Total For R2044									7,583,890,480,000.00	256,720,730,600	349,456,865,60
R2048 On 28/02/2048 Spot Bond			10.74500	83.24459	10.68500	83.66581			894,489,152,709,000.00	3,526,709,088,200	1,501,936,998,40
Total R2048 SPOT									14,489,152,709,000.00	526,709,088,200	501,936,998,40
Total For R2048									14,489,152,709,000.00	526,709,088,200	501,936,998,40
R209 On 31/03/2036 Spot Bond			10.45000	69.34820	10.37500	69.75322			445,094,579,855,000.00	903,836,801,900	700,250,241,10
Total R209 SPOT									15,094,579,855,000.00	903,836,801,900	700,250,241,10
Total For R209									15,094,579,855,000.00	903,836,801,900	700,250,241,10
R210 On 31/03/2028 Spot Bond			2.69000	218.33969	2.65500	218.70746			288,804,837,170,000.00	107,362,393,000	209,064,434,50
Total R210 SPOT									18,804,837,170,000.00	107,362,393,000	209,064,434,50
Total For R210									18,804,837,170,000.00	107,362,393,000	209,064,434,50
R213 On 28/02/2031 Spot Bond			10.03500	82.83444	9.92000	83.40472			284,741,033,883,000.00	327,328,453,800	508,798,170,90

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 R213 SPOT										14,741,033,883,000.00	327,328,453,800	508,798,170,900
Total For R213										14,741,033,883,000.00	327,328,453,800	508,798,170,900
R214 On 28/02/2041 Spot Bond			10.75500	66.31318	10.68500	66.70405				886,369,638,444,000.00	1,198,174,768,800	746,954,686,600
Total R214 SPOT										16,369,638,444,000.00	198,174,768,800	746,954,686,600
Total For R214										16,369,638,444,000.00	198,174,768,800	746,954,686,600
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.93862				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.71952				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.30001				0.00	0	6,000,000
Total RDFB14 SPOT										0.00	0	6,000,000
Total For RDFB14										0.00	0	6,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.41009				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.12763				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.85259				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.08463				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.03046				0.00	0	4,200,000,000
Total RDFB21 SPOT										0.00	0	4,200,000,000
Total For RDFB21										0.00	0	4,200,000,000
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.92415				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.46813				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.29496				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.62049				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.02267				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.78923				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.11898				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.52742				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.43882				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.98646				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.35620				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.41710				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.90891				0.00	0	
Total RED603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.85463				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.44165				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.08229				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.39893				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.98858				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.24230				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.76625				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.03103				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.22645				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.24164				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.25960				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.30333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.10000	106.54363	7.10000	106.52322				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.12000	94.47107	12.12000	94.44053				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.22000	99.42453	11.22000	99.39472				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.32575				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.34000	99.35965	10.34000	99.33214				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	104.74960	5.61000	104.73366				0.00	0	43,000,00
Total SBK23 SPOT										0.00	0	43,000,00
Total For SBK23										0.00	0	43,000,00
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	100.75874				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.79541				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.14500	110.17262	8.14500	110.14833				0.00	0	10,600,00
Total SBS20 SPOT										0.00	0	10,600,00
Total For SBS20										0.00	0	10,600,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	104.04494				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	105.98644	7.23500	105.96564				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.22000	102.63034	8.22000	102.60750				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.56000	107.81268	8.56000	107.78786				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.48500	105.99002	7.48500	105.96886				0.00	0	60,000,00
Total SBS34 SPOT										0.00	0	60,000,00
Total For SBS34										0.00	0	60,000,00
SBS38 On 29/01/2025 Spot Bond			7.65500	104.97375	7.65500	104.95197				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.45000	102.86997	9.45000	102.84374				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.95000	106.11856	5.95000	106.10138				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.93500	112.28298	7.93500	112.25885				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.64000	113.51588	8.64000	113.48937				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.28500	104.84641	6.28500	104.82849				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.35252				0.00	0	
Total SBS47 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 SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.15500	7.15500	7.15500	105.86659				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.89653				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.29190				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.43944				0.00	0	308,000,00
Total SBS55 SPOT										0.00	0	308,000,00
Total For SBS55										0.00	0	308,000,00
SBS56 On 12/06/2022 Spot Bond			4.58500	103.44841	4.58500	103.43555				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.29859				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.54523				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.38141				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.07950				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.58968				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.72050				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.18576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.13408				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.83307				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.57417				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.35102				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.59424				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.63708				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.30830				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.70100	325.31702	1.70100	325.24268				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	225.39895				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.43628				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.43723				0.00	0	100,000,00
Total SBSS02 SPOT										0.00	0	100,000,00
Total For SBSS02										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
SBT101 On 31/03/2022 Spot Bond					0.00000	99.89667				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.64548				0.00	0	1,406,000,00
Total SBT102 SPOT										0.00	0	1,406,000,00
Total For SBT102										0.00	0	1,406,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	103.51549				0.00	2,500,000,000	4,045,100,00
Total SBT103 SPOT										0.00	2,500,000,000	4,045,100,00
Total For SBT103										0.00	2,500,000,000	4,045,100,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.76518				0.00	0	1,000,000,00
Total SBT104 SPOT										0.00	0	1,000,000,00
Total For SBT104										0.00	0	1,000,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.26225				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.51527				0.00	0	7,000,00
Total SBT201 SPOT										0.00	0	7,000,00
Total For SBT201										0.00	0	7,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.61071				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.82000	108.80178	6.82000	108.78173				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.64651				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.69467				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.83163				0.00	0	108,000,00
Total SBT207 SPOT										0.00	0	108,000,00

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 SBT207										0.00	0	108,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.65309				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.06054				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.33839				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.55709				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.57567				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.29000	96.71857	9.29000	96.69432				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.59094				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.62401				0.00	0	5,000,00
Total SLRA5 SPOT										0.00	0	5,000,00
Total For SLRA5										0.00	0	5,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.61104				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.60600				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.64621				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.59602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.64621				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.63614				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.70645				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.61613				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.66629				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.66125				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	109.89130	7.14500	109.87010				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.11771				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.40015				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.73758				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.48979				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.75593				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.44939				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.45948				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.96428				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.06476				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.04031				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.23201				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.27941				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.15499				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.46166				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.06821				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.89110				0.00	0	
Total SSA08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.19500	3.19500	3.19500	155.04496				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.31500	111.10515	8.31500	111.08028				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.41000	86.11998	9.41000	86.09846				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.26522				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.07970				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.85000	108.64619	6.85000	108.62609				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.90000	114.00875	4.90000	113.97277				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.53636				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.90613				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.64146				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.24000	2.24000	2.24000	322.42513				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.86402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.78005				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	101.04150				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	155.57664				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.90000	4.90000	4.90000	113.97277				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	110.89310				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.83500	3.83500	3.83500	204.92837				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.39728				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.39012				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 15/06/2023 Spot Bond					0.00000	100.15100				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.14760				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	100.35587				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.32110				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.03141				0.00	0	4,000,00
Total SSN077 SPOT										0.00	0	4,000,00
Total For SSN077										0.00	0	4,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	101.10462				0.00	0	6,000,00
Total SSN078 SPOT										0.00	0	6,000,00
Total For SSN078										0.00	0	6,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.40796				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.17929				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.74114				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.71500	4.71500	4.71500	228.86201				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.02189				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.11392				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.33486				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.43541				0.00	0	
Total SSN098 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.28092				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.32500	88.84548	10.32500	88.82079				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.03754				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.98500	99.81211	3.98500	206.09962				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.89500	93.80514	4.89500	225.08727				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.63442				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.69584				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2022 Spot Bond					0.00000	100.21083				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.31967				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.06240				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.98515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.16488				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.04833				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.80114				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	101.00029				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 09/12/2022 Spot Bond					0.00000	100.25953				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 03/05/2022 Spot Bond					0.00000	100.80781				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN148 On 09/05/2022 Spot Bond					0.00000	100.64469				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN149 On 21/02/2024 Spot Bond					0.00000	100.42073				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN150 On 03/06/2022 Spot Bond					0.00000	100.30016				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.26917				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	100.10991				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SZ25 On 30/09/2025 Spot Bond			8.81000	100.41894	8.81000	100.39517				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.41232				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.45189				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.45020				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.47105				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.46265				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.62809	7.21000	100.60841				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.67183	7.72000	100.65077				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.70493				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.75527				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	101.28524				0.00	0	
Total TFS148 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.62273				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.75609				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.95389				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	100.53748				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.38611				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.04721				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.97182				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.45204				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.75292				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.87206				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.94830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.94553				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.18331				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.34436				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171€ On 22/02/2025 Spot Bond					0.00000	100.41330				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172€ On 22/02/2027 Spot Bond					0.00000	100.43128				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7€ On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2€ On 21/11/2022 Spot Bond					0.00000	100.48361				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3€ On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.31094				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4€ On 21/11/2022 Spot Bond					0.00000	100.43987				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5€ On 21/11/2022 Spot Bond					0.00000	100.46792				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8€ On 21/11/2022 Spot Bond					0.00000	100.44940				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9€ On 21/11/2022 Spot Bond					0.00000	100.44940				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50664				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.62893				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.65371				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.54617				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.72766				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.52599				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.26802				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.90765				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.70483				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.56104				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.86789				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.73771	8.49000	100.71458				0.00	0	
Total TH16A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.67397				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.47549				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.45444				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.47296				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.50324	5.76000	100.48748				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.49148				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52177				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.52345				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51756				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.55792				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.54699				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.69809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.76929				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.72742				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.50885				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.49626				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.53907				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.51976				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.69323				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.66226				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.41233				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.19426				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	101.53190	6.55000	101.51421				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TL25 On 04/09/2024 Spot Bond			7.17000	105.82962	7.17000	105.80936				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.05555				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.11437				0.00	3,500,000,000	3,507,000,000
Total TL27 SPOT										0.00	3,500,000,000	3,507,000,000
Total For TL27										0.00	3,500,000,000	3,507,000,000
TL28 On 24/04/2025 Spot Bond			8.81000	105.10632	8.81000	105.08142				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.41891				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.13434				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.61505				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.67700				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06800	109.73654	7.06800	109.71548			168,273,530,400.00		23,807,800	1,111,073,500
Total TN23 SPOT									168,273,530,400.00		23,807,800	1,111,073,500
Total For TN23									168,273,530,400.00		23,807,800	1,111,073,500
TN23/R On 06/11/2023 Spot Bond			100.00000	38.80169	100.00000	38.71487			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			9.10000	102.02558	9.10000	102.00050			309,501,920,000.00		34,011,200	1,647,005,600
Total TN25 SPOT									309,501,920,000.00		34,011,200	1,647,005,600
Total For TN25									309,501,920,000.00		34,011,200	1,647,005,600
TN25/R On 19/08/2025 Spot Bond			100.00000	15.96777	100.00000	15.93204			0.00		0	
Total TN25/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 Intert
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.24000	97.56454	10.24000	97.53762			298,297,344,000.00	29,130,600	18,664,565,30
Total TN27 SPOT									298,297,344,000.00	29,130,600	18,664,565,30
Total For TN27									298,297,344,000.00	29,130,600	18,664,565,30
TN27/R On 14/11/2027 Spot Bond			100.00000	12.87702	100.00000	12.84820			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.59000	99.67454	10.59000	99.66743			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.26000	100.70488	11.26000	100.67457			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	120.06834	8.00000	120.04247			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.60700	99.75458	11.60700	99.74681			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.90500	96.35511	11.90500	96.32450			0.00	0	720,000,00
Total TN40 SPOT									0.00	0	720,000,00
Total For TN40									0.00	0	720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.92128	10.75000	104.89111			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	100.77582			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.82820			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.25000	101.75904	5.25000	100.96725			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.02887			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.02860				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.02906				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.02986				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	101.31615	7.61000	101.94748				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.02494				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.02520				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.13362				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.56000	104.77251	6.56000	104.75383				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.59547				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.75666				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.31253				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.02045				0.00	0	1,000,00
Total TRA4A2 SPOT										0.00	0	1,000,00
Total For TRA4A2										0.00	0	1,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.07375				0.00	0	3,000,00
Total TRA4A3 SPOT										0.00	0	3,000,00
Total For TRA4A3										0.00	0	3,000,00
TRA4A: On 13/04/2024 Spot Bond			6.85000	108.59959	6.85000	108.57949				0.00	0	3,000,00
Total TRA4A4 SPOT										0.00	0	3,000,00
Total For TRA4A4										0.00	0	3,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.02045				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.07375				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.85151	8.62000	103.82743				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.23465				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.87699				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.03284				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.03125				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.04159				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.04159				0.00	0	
Total TRA5C2 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 TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.36297				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.54008				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.79545				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.57945				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	93.90985				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.44873				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.14193				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.85970				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.88040				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.79598				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.71156				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.65791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.61982				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.43548				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.34841				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.25901				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.64000	102.59884	10.64000	102.56994				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.57087				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.63616				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.59967				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.66669				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.66629				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.70690				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.79671			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.83664			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.12330			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.30314			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.42130			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.58923			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.64418			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.40139			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.39364			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.15208			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.27e+0174,118,599,225,600	739,135,620,51	
Total for SPOT :									2.27e+017	118,599,225,600	739,135,620,51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.274856419e+017	118,599,226,050	739,136,738,61
Total Options									0.000000000	0	154,78
Grand Total:									2.27e+017	118,599,226,050	739,136,893,40