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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.59906	77.22744	11.47230	77.87989			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.84119	74.39404	11.70895	75.05480			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.09371	75.28615	11.95564	75.95548			0.00	0	
ES33	On	03/11/2022	Bond Future			12.35014	72.52258	12.20602	73.20044			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			12.04000	75.81164	11.91301	76.55976			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.26756	72.48019	12.13489	73.23776			0.00	0	1,18
ES42	On	04/08/2022	Bond Future			12.49829	73.34793	12.35976	74.11520			0.00	0	
ES42	On	03/11/2022	Bond Future			12.73338	70.08012	12.58861	70.85734			0.00	0	
Total ES42 Future												0.00	0	4,75
Total For ES42												0.00	0	4,75
I2025	On	03/02/2022	Bond Future			154.24627	154.24627	154.84918	154.84918			0.00	0	5,37
I2025	On	05/05/2022	Bond Future			156.13249	156.13249	156.74334	156.74334			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.49512	156.49512	157.11340	157.11340			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			158.50180	158.50180	159.12826	159.12826			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			113.63806	113.63806	114.77825	114.77825			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.83012	113.83012	114.98456	114.98456			0.00	0	18
I2029	On	04/08/2022	Bond Future			115.26787	115.26787	116.43707	116.43707			0.00	0	
I2029	On	03/11/2022	Bond Future			115.52438	115.52438	116.70819	116.70819			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			110.76431	110.76431	110.75112	110.75112			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			110.83943	110.83943	110.82639	110.82639			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			112.23944	112.23944	112.22636	112.22636			0.00	0	
I2033	On	03/11/2022	Bond Future			112.37659	112.37659	112.36295	112.36295			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			122.44926	122.44926	125.26129	125.26129			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			123.94672	123.94672	126.79370	126.79370			0.00	0	6,11
I2038	On	04/08/2022	Bond Future			123.70176	123.70176	126.58430	126.58430			0.00	0	
I2038	On	03/11/2022	Bond Future			125.28819	125.28819	128.20793	128.20793			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			112.88982	112.88982	114.60329	114.60329			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			112.38868	112.38868	114.12334	114.12334			0.00	0	1,11
I2046	On	04/08/2022	Bond Future			113.80849	113.80849	115.56518	115.56518			0.00	0	
I2046	On	03/11/2022	Bond Future			113.34868	113.34868	115.12727	115.12727			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			113.70831	113.70831	115.85656	115.85656			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			115.09889	115.09889	117.27374	117.27374			0.00	0	3,11
I2050	On	04/08/2022	Bond Future			114.54149	114.54149	116.74332	116.74332			0.00	0	
I2050	On	03/11/2022	Bond Future			116.01036	116.01036	118.24084	118.24084			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.22876	110.35008	8.15743	110.64758		5.72	95,563,169.28	866	54,28
R186	On	05/05/2022	Bond Future			8.46241	111.67281	8.38594	111.97430		5.51	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.71666	107.72156	8.63445	108.02732		5.56	0.00	0	
R186	On	03/11/2022	Bond Future			8.98067	109.13047	8.89215	109.43993		5.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												95,563,169.28	866	58,75	
R186	On	03/02/2022	Bond Future	7.28	Call			122.81000	0.12281	89,160	5.51		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,866.81000	3.86681	4,130,660	5.51		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			126.91000	0.12691	92,350	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,827.35000	3.82735	4,090,290	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			131.12000	0.13112	95,640	5.52		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,788.01000	3.78801	4,050,030	5.52		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			346.33000	0.34633	288,930	4.97		0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			3,999.69000	3.99969	4,243,780	4.97		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,478.70000	1.47870	1,325,440	5.43		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,818.78000	1.81878	1,967,010	5.43		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			79.89000	0.07989	63,050	5.21		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,875.16000	6.87516	7,159,810	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			240.21000	0.24021	197,510	5.03		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,720.81000	4.72081	4,979,600	5.03		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,577.68000	1.57768	1,418,480	5.45		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.35	Put			1,719.74000	1.71974	1,862,030	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			778.31000	0.77831	676,200	5.21		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			2,799.85000	2.79985	2,999,230	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,183.72000	1.18372	1,049,810	5.36		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put			2,160.54000	2.16054	2,328,120	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,701.13000	3.70113	3,460,760	5.86		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			621.23000	0.62123	682,350	5.86		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			1,498.21000	1.49821	1,343,750	5.43		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,798.65000	1.79865	1,945,680	5.43		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,517.86000	1.51786	1,362,220	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,778.68000	1.77868	1,924,530	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,218.36000	2.21836	2,026,400	5.56		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,220.76000	1.22076	1,330,290	5.56		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,000.83000	3.00083	2,779,530	5.71		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			840.07000	0.84007	920,260	5.71		0.00	0	4,00
R186	On	04/08/2022	Bond Future	7.96	Put			3,404.80000	3.40480	3,613,570	5.07		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,100.90000	1.10090	986,610	5.20		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,001.31000	3.00131	3,192,780	5.20		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,956.48000	2.95648	3,145,920	5.22		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,880.37000	4.88037	4,633,560	6.19		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			716.97000	0.71697	775,920	6.19		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			160.06000	0.16006	133,390	4.88		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,633.54000	6.63354	6,912,630	4.88		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		854.43000	0.85443	757,440	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,116.50000	1.11650	1,001,190	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,978.83000	2.97883	3,169,280	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,132.22000	1.13222	1,015,900	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,694.43000	1.69443	1,557,380	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,936.83000	2.93683	3,109,240	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,710.48000	1.71048	1,572,630	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,917.35000	2.91735	3,088,960	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,678.04000	1.67804	1,541,800	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,955.99000	2.95599	3,129,210	5.26	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											95,563,169.28	866	83,51
R197	On	03/02/2022	Bond Future			321.71640	321.71640	322.13548	322.13548		36,353,953.20	113	1,07
R197	On	05/05/2022	Bond Future			325.65010	325.65010	326.07556	326.07556		0.00	0	22
R197	On	04/08/2022	Bond Future			321.40824	321.40824	321.83760	321.83760		0.00	0	
R197	On	03/11/2022	Bond Future			325.53065	325.53065	325.96600	325.96600		0.00	0	
Total R197 Future											36,353,953.20	113	1,31
Total For R197											36,353,953.20	113	1,31
R202	On	03/02/2022	Bond Future			239.48303	239.48303	241.43663	241.43663		0.00	0	8,02
R202	On	05/05/2022	Bond Future			242.41122	242.41122	244.38973	244.38973		0.00	0	42
R202	On	04/08/2022	Bond Future			241.03521	241.03521	243.03785	243.03785		0.00	0	
R202	On	03/11/2022	Bond Future			244.12595	244.12595	246.15483	246.15483		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.41388	105.80684	5.39790	105.82332	1.14	0.00	0	16,52
R2023	On	05/05/2022	Bond Future			5.59003	103.16423	5.56845	103.18131	0.98	0.00	0	71
R2023	On	04/08/2022	Bond Future			5.87001	104.40997	5.83807	104.42759	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future			6.48926	101.84700	6.43100	101.86485	0.79	0.00	0	
Total R2023 Future											0.00	0	17,30
R2023	On	03/02/2022	Bond Future	5.06	Call		78.50000	0.07850	71,190	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		427.90000	0.42790	437,070	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		81.60000	0.08160	74,120	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		420.64000	0.42064	429,640	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		84.94000	0.08494	77,280	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		413.61000	0.41361	422,430	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		689.14000	0.68914	673,830	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		104.83000	0.10483	106,600	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		676.26000	0.67626	661,010	1.13	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.29	Put			107.64000	0.10764	109,470	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			682.69000	0.68269	667,410	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			106.22000	0.10622	108,020	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			208.22000	0.20822	214,400	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			323.03000	0.32303	311,540	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			206.18000	0.20618	212,310	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			316.10000	0.31610	304,730	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			210.26000	0.21026	216,510	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			319.56000	0.31956	308,120	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			280.94000	0.28094	271,250	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			333.39000	0.33339	341,550	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			282.79000	0.28279	273,060	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			332.17000	0.33217	340,290	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			279.11000	0.27911	269,440	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			334.62000	0.33462	342,800	0.77	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,30
R2030	On	03/02/2022	Bond Future			9.76210	90.56057	9.64499	91.16186		9.29	27,439,852.71	303	83,17
R2030	On	05/05/2022	Bond Future			9.98521	91.64664	9.86239	92.25550		8.91	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.22565	88.72900	10.09654	89.34584		8.87	0.00	0	
R2030	On	03/11/2022	Bond Future			10.45752	89.89673	10.32205	90.52119		8.64	0.00	0	
Total R2030 Future												27,439,852.71	303	97,90
R2030	On	03/02/2022	Bond Future	8.39	Call			48.53000	0.04853	27,300	8.57	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,824.53000	6.82453	7,404,590	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			187.00000	0.18700	118,850	8.50	0.00	0	92
R2030	On	03/02/2022	Bond Future	8.80	Put			4,680.67000	4.68067	5,213,810	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			220.93000	0.22093	142,880	8.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put			2,393.64000	2.39364	2,777,370	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			954.61000	0.95461	720,310	9.02	0.00	0	92
R2030	On	03/02/2022	Bond Future	9.40	Put			2,229.14000	2.22914	2,596,130	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,103.11000	2.10311	2,456,590	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,059.77000	1.05977	808,580	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,072.33000	2.07233	2,422,430	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			464.39000	0.46439	324,670	8.75	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.10	Put			3,330.88000	3.33088	3,792,450	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			856.19000	0.85619	638,630	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,218.05000	1.21805	1,458,730	9.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.90	Call			2,288.02000	2.28802	1,890,920	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			985.22000	0.98522	1,189,410	9.41	0.00	0	8,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.43	Call			1,016.80000	1.01680	772,390	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,134.03000	2.13403	2,490,910	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,038.23000	1.03823	790,420	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			4,440.92000	4.44092	4,964,160	8.54	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			6,107.01000	6.10701	5,543,720	10.58	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			156.82000	0.15682	194,820	10.58	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Call			1,412.24000	1.41224	1,110,390	9.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,644.60000	1.64460	1,944,040	9.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,910.79000	1.91079	1,550,180	9.31	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			107.85000	0.10785	76,660	8.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,228.99000	9.22899	9,806,660	8.35	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			421.30000	0.42130	322,840	8.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put			5,861.06000	5.86106	6,371,460	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			497.31000	0.49731	385,340	8.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,509.14000	5.50914	6,006,030	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			41.26000	0.04126	27,950	8.44	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,503.73000	11.50373	12,099,280	8.44	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			2,468.49000	2.46849	2,130,850	9.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,033.64000	2.03364	2,304,860	9.04	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			3,179.00000	3.17900	2,791,890	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,566.56000	1.56656	1,788,310	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			216.26000	0.21626	159,480	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,502.18000	7.50218	8,054,260	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,242.26000	3.24226	2,851,280	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,532.59000	1.53259	1,750,470	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			6,241.44000	6.24144	5,729,700	10.26	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			614.49000	0.61449	711,610	10.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			1,125.38000	1.12538	921,420	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,723.25000	3.72325	4,128,150	8.65	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			3,210.56000	3.21056	2,821,520	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,549.49000	1.54949	1,769,310	9.26	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.05	Put			5,951.99000	5.95199	6,433,960	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,473.15000	1.47315	1,253,500	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			4,195.59000	4.19559	4,592,780	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,132.59000	4.13259	4,526,100	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,268.66000	5.26866	4,815,480	9.73	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,290.37000	1.29037	1,454,030	9.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Call			233.22000	0.23322	180,860	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,411.00000	9.41100	9,975,480	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			744.65000	0.74465	609,780	8.25	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.55	Call			1,491.40000	1.49140	1,269,910	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,164.00000	4.16400	4,559,350	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,509.80000	1.50980	1,286,470	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,525.60000	2.52560	2,235,860	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,608.44000	3.60844	3,943,160	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,547.84000	2.54784	2,256,530	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,583.67000	3.58367	3,916,820	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,503.81000	2.50381	2,215,650	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,633.69000	3.63369	3,969,990	8.55	0.00	0	
Total R2030 Option												0.00	0	28,82
Total For R2030												27,439,852.71	303	126,72
R2032	On	03/02/2022	Bond Future			10.25057	90.51394	10.11826	91.27080		10.31	0.00	0	108,13
R2032	On	05/05/2022	Bond Future			10.46196	87.45226	10.32383	88.21853		10.28	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.68192	88.48611	10.53762	89.26224		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			10.90391	85.50507	10.75316	86.29086		10.12	0.00	0	
Total R2032 Future												0.00	0	128,52
R2032	On	03/02/2022	Bond Future	8.91	Call			46.21000	0.04621	23,460	9.04	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put			7,379.30000	7.37930	8,113,410	9.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			105.40000	0.10540	57,980	8.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,981.89000	5.98189	6,691,330	8.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			467.92000	0.46792	307,090	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			3,652.98000	3.65298	4,245,300	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			541.84000	0.54184	362,140	9.46	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			3,471.91000	3.47191	4,049,070	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			623.21000	0.62321	423,820	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,253.45000	3.25345	3,810,920	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,689.46000	2.68946	3,188,550	9.75	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			1,096.97000	1.09697	800,070	9.89	0.00	0	96
R2032	On	03/02/2022	Bond Future	9.90	Put			2,364.77000	2.36477	2,824,730	9.89	0.00	0	96
R2032	On	03/02/2022	Bond Future	10.14	Call			1,755.15000	1.75515	1,354,570	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,630.19000	1.63019	1,986,470	10.19	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			482.10000	0.48210	317,560	9.40	0.00	0	46
R2032	On	03/02/2022	Bond Future	10.35	Put			1,138.35000	1.13835	1,410,480	10.42	0.00	0	46
R2032	On	03/02/2022	Bond Future	10.42	Call			2,717.25000	2.71725	2,206,820	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,003.83000	1.00383	1,250,260	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,755.03000	2.75503	2,241,040	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			985.59000	0.98559	1,228,460	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			891.80000	0.89180	634,030	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			967.78000	0.96778	1,207,120	10.52	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
R2032	On	03/02/2022	Bond Future	10.45	Call			2,831.56000	2.83156	2,310,540	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			950.23000	0.95023	1,186,070	10.53	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			3,147.64000	3.14764	2,599,830	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			820.69000	0.82069	1,029,740	10.63	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.35	Call			2,458.28000	2.45828	1,973,550	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			659.31000	0.65931	832,390	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			3,691.72000	3.69172	3,105,150	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			647.21000	0.64721	817,500	10.82	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.90	Call			4,762.44000	4.76244	4,119,230	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			414.26000	0.41426	527,910	11.22	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			2,793.19000	2.79319	2,275,670	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			3,699.14000	3.69914	4,295,170	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			4,993.58000	4.99358	4,340,830	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			377.20000	0.37720	481,310	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			5,840.71000	5.84071	5,159,120	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			268.32000	0.26832	343,590	11.61	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call			3,648.91000	3.64891	3,065,130	10.81	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			4,761.15000	4.76115	4,203,160	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			1,200.03000	1.20003	1,408,310	11.16	0.00	0	99
R2032	On	05/05/2022	Bond Future	9.58	Call			785.90000	0.78590	602,320	9.55	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			5,071.64000	5.07164	5,654,330	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,000.50000	5.00050	4,430,850	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,123.56000	1.12356	1,320,180	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,060.53000	2.06053	1,704,950	10.22	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			2,868.08000	2.86808	3,278,770	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			2,364.81000	2.36481	1,977,630	10.32	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			2,553.86000	2.55386	2,932,950	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			5,570.66000	5.57066	4,975,850	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			962.99000	0.96299	1,134,450	11.46	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Call			4,920.30000	4.92030	4,354,470	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,148.45000	1.14845	1,348,890	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			4,960.36000	4.96036	4,392,610	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,135.94000	1.13594	1,334,460	11.23	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			5,685.74000	5.68574	6,252,910	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,908.02000	3.90802	4,359,240	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,135.02000	2.13502	1,807,720	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,876.69000	3.87669	4,325,520	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			326.11000	0.32611	246,350	8.92	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			9,392.25000	9.39225	10,088,620	8.92	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,106.58000	1.10658	897,620	9.21	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	11.60	Put		1,179.44000	1.17944	1,355,660	11.06		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,845.55000	7.84555	7,210,260	11.44		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		924.17000	0.92417	1,065,010	11.44		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,086.65000	2.08665	1,764,140	9.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,939.54000	3.93954	4,393,160	9.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,110.76000	2.11076	1,785,850	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,681.21000	6.68121	6,081,300	11.06		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		3,157.09000	3.15709	2,766,950	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,647.54000	3.64754	4,043,190	10.07		0.00	0	
Total R2032 Option											0.00	0	12,14	
Total For R2032											0.00	0	140,66	
R2035	On	03/02/2022	Bond Future			10.66267	91.48956	10.53564	92.29917	11.48		29,276,659.20	320	102,43
R2035	On	05/05/2022	Bond Future			10.86265	88.10776	10.73041	88.92745	11.49		0.00	0	8,92
R2035	On	04/08/2022	Bond Future			11.07262	89.14774	10.93479	89.97779	11.05		0.00	0	
R2035	On	03/11/2022	Bond Future			11.28353	85.84461	11.13994	86.68513	11.41		0.00	0	
Total R2035 Future											29,276,659.20	320	111,35	
R2035	On	03/02/2022	Bond Future	9.70	Call		222.89000	0.22289	135,610	10.28		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		5,824.97000	5.82497	6,547,300	10.28		0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		467.65000	0.46765	310,180	10.64		0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		4,546.96000	4.54696	5,199,100	10.64		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		773.94000	0.77394	544,400	10.93		0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put		3,011.75000	3.01175	3,530,030	11.16		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		1,134.84000	1.13484	834,520	11.19		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		2,928.86000	2.92886	3,438,150	11.19		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		1,342.04000	1.34204	1,005,740	11.29		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		2,610.05000	2.61005	3,083,360	11.29		0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put		2,571.98000	2.57198	3,040,780	11.30		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		2,192.66000	2.19266	1,736,150	11.61		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		1,717.44000	1.71744	2,070,540	11.61		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		2,337.49000	2.33749	1,864,010	11.66		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		1,608.15000	1.60815	1,944,280	11.66		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call		1,085.55000	1.08555	794,220	11.16		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put		846.21000	0.84621	1,043,720	12.28		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call		4,031.17000	4.03117	3,413,130	12.32		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		817.77000	0.81777	1,009,340	12.32		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call		4,315.04000	4.31504	3,680,030	12.44		0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		737.82000	0.73782	912,420	12.44		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call		1,369.41000	1.36941	1,028,600	11.30		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put		609.95000	0.60995	756,570	12.65		0.00	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
R2035	On	03/02/2022	Bond Future	11.23	Call			4,897.53000	4.89753	4,232,180	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			599.36000	0.59936	743,620	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,946.90000	4.94690	4,279,230	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			589.06000	0.58906	731,000	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,937.83000	3.93783	3,325,730	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			549.31000	0.54931	682,280	12.77	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,395.47000	5.39547	4,708,310	12.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			503.28000	0.50328	625,730	12.87	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,698.68000	5.69868	4,999,840	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			453.00000	0.45300	563,770	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			4,848.38000	4.84838	4,185,390	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,633.25000	3.63325	4,213,320	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,450.09000	7.45009	6,701,080	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			241.81000	0.24181	302,410	13.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			8,234.11000	8.23411	7,470,220	13.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			181.43000	0.18143	227,150	13.79	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,145.25000	5.14525	4,468,610	12.77	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,390.57000	6.39057	5,744,640	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,026.14000	1.02614	1,199,900	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,436.42000	6.43642	5,788,780	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,015.06000	1.01506	1,187,110	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,718.01000	2.71801	2,293,570	11.46	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			2,783.01000	2.78301	3,178,260	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,482.33000	6.48233	5,833,000	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,004.10000	1.00410	1,174,460	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,186.22000	11.18622	10,428,490	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			351.20000	0.35120	413,160	14.48	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,052.55000	3.05255	2,598,230	11.56	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			2,496.02000	2.49602	2,861,390	11.56	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			9,640.07000	9.64007	10,361,300	9.97	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			7,821.47000	7.82147	8,488,770	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			2,150.85000	2.15085	1,820,900	10.63	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			4,656.31000	4.65631	5,156,410	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,443.43000	2.44343	2,085,030	10.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			4,257.88000	4.25788	4,729,530	10.73	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			485.33000	0.48533	376,510	9.97	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put			3,985.61000	3.98561	4,436,690	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call			2,697.94000	2.69794	2,316,410	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put			3,952.70000	3.95270	4,401,220	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			2,726.82000	2.72682	2,342,740	10.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.74	Put		3,919.71000	3.91971	4,365,680	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		801.03000	0.80103	638,280	10.02	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		3,963.25000	3.96325	3,483,530	11.16	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,791.01000	2.79101	3,141,340	11.16	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,229.09000	8.22909	7,560,960	12.52	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,129.05000	1.12905	1,290,970	12.52	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,668.91000	2.66891	2,289,940	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,800.77000	3.80077	3,362,370	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,859.40000	3.85940	4,261,520	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,831.25000	3.83125	3,390,760	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,830.90000	3.83090	4,230,930	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,861.85000	3.86185	3,419,270	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,802.57000	3.80257	4,200,510	11.34	0.00	0	
Total R2035 Option											0.00	0	15,46
Total For R2035											29,276,659.20	320	126,84
R2037	On	03/02/2022	Bond Future			10.84348	83.01553	10.71651	83.83079	12.69	109,580,499.60	1,320	112,27
R2037	On	05/05/2022	Bond Future			11.04076	84.01130	10.90868	84.83670	12.14	0.00	0	11,86
R2037	On	04/08/2022	Bond Future			11.24973	80.74879	11.11209	81.58468	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.44737	81.81615	11.30428	82.66255	12.09	0.00	0	
Total R2037 Future											109,580,499.60	1,320	124,13
R2037	On	03/02/2022	Bond Future	11.45	Call		5,097.12000	5.09712	4,416,130	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		546.35000	0.54635	680,620	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,147.12000	5.14712	4,463,930	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		536.89000	0.53689	668,960	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,197.10000	5.19710	4,511,740	14.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		527.48000	0.52748	657,380	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,548.92000	6.54892	5,891,780	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		981.66000	0.98166	1,149,920	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,456.78000	6.45678	5,803,020	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,003.10000	1.00310	1,174,740	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,502.91000	6.50291	5,847,450	13.41	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		992.41000	0.99241	1,162,350	13.41	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,060.61000	4.06061	4,511,010	12.20	0.00	0	3
R2037	On	04/08/2022	Bond Future	11.42	Put		2,601.26000	2.60126	2,926,660	12.75	0.00	0	3
R2037	On	04/08/2022	Bond Future	10.10	Call		945.22000	0.94522	760,720	11.30	0.00	0	3
R2037	On	04/08/2022	Bond Future	10.10	Put		7,503.44000	7.50344	8,154,830	11.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,718.68000	2.71868	2,335,730	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,094.74000	4.09474	4,547,680	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,747.25000	2.74725	2,361,760	12.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.91	Call			2,775.96000	2.77596	2,387,950	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			4,026.70000	4.02670	4,474,580	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			4,453.68000	4.45368	3,943,190	12.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,896.46000	3.89646	3,452,060	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			3,921.98000	3.92198	4,323,980	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,927.44000	3.92744	3,480,960	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			3,893.35000	3.89335	4,293,270	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,958.20000	3.95820	3,509,640	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			3,864.57000	3.86457	4,262,410	12.14	0.00	0	
Total R2037 Option												0.00	0	15
Total For R2037												109,580,499.60	1,320	124,28
R2040	On	03/02/2022	Bond Future			10.91769	85.22715	10.79581	86.07186		13.26	0.00	0	76,5
R2040	On	05/05/2022	Bond Future			11.10753	86.24945	10.98077	87.10463		12.67	0.00	0	8,48
R2040	On	04/08/2022	Bond Future			11.30828	82.76296	11.17620	83.62897		12.85	0.00	0	
R2040	On	03/11/2022	Bond Future			11.49761	83.85725	11.36032	84.73425		12.63	0.00	0	
Total R2040 Future												0.00	0	85,01
R2040	On	03/02/2022	Bond Future	11.57	Call			5,715.10000	5.71510	4,999,970	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put			564.65000	0.56465	694,230	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call			5,768.76000	5.76876	5,051,500	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put			555.02000	0.55502	682,470	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call			5,822.59000	5.82259	5,103,250	14.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put			545.64000	0.54564	671,010	14.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			6,994.60000	6.99460	6,315,180	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put			1,089.42000	1.08942	1,265,180	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			12,697.55000	12.69755	11,898,420	16.34	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			337.95000	0.33795	394,000	16.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call			379.29000	0.37929	277,520	11.33	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			8,885.38000	8.88538	9,638,790	11.33	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,689.91000	1.68991	1,376,480	12.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			4,557.08000	4.55708	5,098,830	12.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			7,043.77000	7.04377	6,362,630	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			1,077.98000	1.07798	1,252,020	14.19	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			7,092.98000	7.09298	6,410,140	14.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			1,066.66000	1.06666	1,239,000	14.21	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put			5,363.47000	5.36347	5,902,490	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,097.73000	3.09773	2,680,660	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			4,073.05000	4.07305	4,521,990	12.64	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			4,002.87000	4.00287	4,446,490	12.66	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			8,007.17000	8.00717	7,332,150	14.29	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/08/2022	Bond Future	12.24	Put		1,416.56000	1.41656	1,607,550	14.29	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		460.50000	0.46050	357,940	11.68	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		11,184.53000	11.18453	11,947,980	11.68	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,120.03000	2.12003	1,793,040	12.27	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		3,129.65000	3.12965	2,709,930	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,037.69000	4.03769	4,483,980	12.65	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,162.02000	3.16202	2,739,630	12.66	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,269.62000	4.26962	3,798,160	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,014.63000	4.01463	4,420,170	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,303.09000	4.30309	3,829,460	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,984.03000	3.98403	4,387,400	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,235.93000	4.23593	3,766,670	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,045.08000	4.04508	4,452,820	12.55	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											0.00	0	89,96
R2044	On	03/02/2022	Bond Future			10.93971	82.09877	10.81774	82.96121	13.89	166,824,700.64	2,032	56,00
R2044	On	05/05/2022	Bond Future			11.11959	83.08358	10.99277	83.95666	13.27	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.30945	79.68487	11.17735	80.56889	13.46	0.00	0	
R2044	On	03/11/2022	Bond Future			11.48809	80.73847	11.35081	81.63378	13.23	0.00	0	
Total R2044 Future											166,824,700.64	2,032	61,77
R2044	On	03/02/2022	Bond Future	11.59	Call		5,791.99000	5.79199	5,062,070	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		575.02000	0.57502	707,540	15.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,846.18000	5.84618	5,114,100	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		565.31000	0.56531	695,670	15.77	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,900.44000	5.90044	5,166,240	15.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		555.76000	0.55576	684,000	15.80	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,178.44000	7.17844	6,480,820	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,077.64000	1.07764	1,253,100	14.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,079.19000	7.07919	6,385,040	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,100.46000	1.10046	1,279,390	14.90	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,128.71000	7.12871	6,432,810	14.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,088.90000	1.08890	1,266,080	14.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,910.04000	3.91004	4,352,210	13.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,350.11000	3.35011	2,905,540	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,875.38000	3.87538	4,314,830	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,282.94000	3.28294	2,843,830	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,944.95000	3.94495	4,389,860	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,316.45000	3.31645	2,874,600	13.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,339.88000	4.33988	3,855,710	13.15	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 Interr
R2044	On	03/11/2022	Bond Future	11.40	Put		4,017.12000	4.01712	4,428,260	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,374.30000	4.37430	3,887,880	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,986.19000	3.98619	4,395,080	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,305.58000	4.30558	3,823,670	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,048.26000	4.04826	4,461,660	13.14	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											166,824,700.64	2,032	61,77
R2048	On	03/02/2022	Bond Future			10.88174	85.52891	10.75448	86.45805	13.60	7,783,130.81	91	179,1'
R2048	On	05/05/2022	Bond Future			11.05056	82.13881	10.91828	83.07938	13.69	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.22649	83.10767	11.08881	84.06005	13.17	0.00	0	
R2048	On	03/11/2022	Bond Future			11.40151	79.78866	11.25831	80.75315	13.64	0.00	0	
Total R2048 Future											7,783,130.81	91	181,14
R2048	On	03/02/2022	Bond Future	9.80	Call		143.91000	0.14391	81,490	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,738.61000	7.73861	8,605,330	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		310.22000	0.31022	191,620	12.49	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		6,216.58000	6.21658	7,027,120	12.49	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		589.76000	0.58976	392,180	12.76	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.40	Put		3,704.15000	3.70415	4,337,360	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,289.47000	1.28947	940,160	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		3,203.62000	3.20362	3,783,450	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,938.78000	1.93878	1,481,900	13.53	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		2,342.19000	2.34219	2,814,450	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Put		1,674.37000	1.67437	2,043,780	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		3,181.06000	3.18106	2,574,120	13.99	0.00	0	10
R2048	On	03/02/2022	Bond Future	11.00	Put		1,404.75000	1.40475	1,726,950	13.99	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,620.60000	5.62060	4,848,220	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		625.05000	0.62505	781,810	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		1,016.66000	1.01666	720,730	13.09	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.20	Put		4,861.08000	4.86108	5,592,640	12.76	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,675.96000	5.67596	4,901,050	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		614.38000	0.61438	768,610	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,731.40000	5.73140	4,954,000	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		603.90000	0.60390	755,640	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,735.33000	2.73533	2,175,600	13.83	0.00	0	90
R2048	On	05/05/2022	Bond Future	11.80	Call		7,056.06000	7.05606	6,313,670	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,128.77000	1.12877	1,326,950	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		7,106.82000	7.10682	6,362,480	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,116.70000	1.11670	1,312,930	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		7,005.19000	7.00519	6,264,770	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	05/05/2022	Bond Future	11.79	Put		1,140.81000	1.14081	1,340,960	15.13		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,118.86000	4.11886	4,603,560	13.15		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,386.21000	3.38621	2,915,570	13.16		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,082.12000	4.08212	4,563,860	13.16		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,420.93000	3.42093	2,947,340	13.17		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,045.93000	4.04593	4,524,720	13.17		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		3,351.94000	3.35194	2,884,260	13.15		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,443.54000	4.44354	3,924,350	13.69		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,160.60000	4.16060	4,605,900	13.69		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,479.14000	4.47914	3,957,520	13.70		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,128.60000	4.12860	4,571,470	13.70		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,514.87000	4.51487	3,990,810	13.70		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,096.83000	4.09683	4,537,260	13.70		0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												7,783,130.81	91	185,74
R209	On	03/02/2022	Bond Future			10.59462	70.75098	10.46780	71.46067	12.80		0.00	0	17,70
R209	On	05/05/2022	Bond Future			10.77325	68.45760	10.64169	69.17611	12.79		0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.95684	69.26589	10.82033	69.99347	12.34		0.00	0	
R209	On	03/11/2022	Bond Future			11.13978	67.03790	10.99817	67.77464	12.71		0.00	0	
Total R209 Future												0.00	0	23,05
R209	On	03/02/2022	Bond Future	11.02	Call		3,649.04000	3.64904	3,094,340	13.68		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		632.81000	0.63281	787,800	13.68		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,690.75000	3.69075	3,133,580	13.70		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		621.64000	0.62164	774,160	13.70		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,732.58000	3.73258	3,172,970	13.72		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		610.64000	0.61064	760,720	13.72		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,107.13000	5.10713	4,554,170	13.84		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		956.84000	0.95684	1,122,390	13.84		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,436.75000	7.43675	6,809,640	14.93		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		505.66000	0.50566	597,060	14.93		0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		514.26000	0.51426	383,510	11.34		0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,677.93000	5.67793	6,265,690	11.34		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,684.44000	2.68444	2,280,300	12.79		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,092.13000	2.09213	2,406,500	12.79		0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,146.70000	5.14670	4,592,070	13.86		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		946.09000	0.94609	1,109,970	13.86		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,186.34000	5.18634	4,630,060	13.87		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		935.46000	0.93546	1,097,690	13.87		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,586.88000	3.58688	3,986,680	12.18		0.00	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
R209	On	04/08/2022	Bond Future	10.59	Call			2,303.41000	2.30341	1,973,380	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			3,556.43000	3.55643	3,953,980	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,254.18000	2.25418	1,928,660	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			3,617.53000	3.61753	4,019,590	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,278.73000	2.27873	1,950,950	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3,417.09000	3.41709	3,024,990	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			3,302.77000	3.30277	3,647,410	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			3,444.39000	3.44439	3,050,440	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			3,277.79000	3.27779	3,620,580	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			3,389.89000	3.38989	2,999,650	12.72	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			3,327.90000	3.32790	3,674,400	12.72	0.00	0	
Total R209 Option												0.00	0	32,62
Total For R209												0.00	0	55,72
R210	On	03/02/2022	Bond Future			212.93084	212.93084	212.91046	212.91046			0.00	0	1,38
R210	On	05/05/2022	Bond Future			212.68222	212.68222	212.66201	212.66201			0.00	0	10
R210	On	04/08/2022	Bond Future			215.36876	215.36876	215.34860	215.34860			0.00	0	
R210	On	03/11/2022	Bond Future			215.22096	215.22096	215.19952	215.19952			0.00	0	
Total R210 Future												0.00	0	1,48
Total For R210												0.00	0	1,48
R213	On	03/02/2022	Bond Future			10.03206	85.33765	9.90485	85.99791		9.99	0.00	0	20,88
R213	On	05/05/2022	Bond Future			10.23828	82.82822	10.10550	83.49670		9.98	0.00	0	
R213	On	04/08/2022	Bond Future			10.45641	83.80840	10.31760	84.48553		9.50	0.00	0	
R213	On	03/11/2022	Bond Future			10.67833	81.37828	10.53323	82.06389		9.62	0.00	0	
Total R213 Future												0.00	0	20,88
R213	On	03/02/2022	Bond Future	8.63	Call			38.79000	0.03879	20,250	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,047.59000	7.04759	7,689,310	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			71.45000	0.07145	39,480	8.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,102.90000	6.10290	6,731,190	8.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			238.53000	0.23853	149,540	9.02	0.00	0	22
R213	On	03/02/2022	Bond Future	9.76	Put			1,947.45000	1.94745	2,317,050	9.78	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,369.81000	1.36981	1,659,030	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			300.18000	0.30018	193,250	9.11	0.00	0	42
R213	On	03/02/2022	Bond Future	9.22	Put			3,974.54000	3.97454	4,527,870	9.11	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			804.27000	0.80427	580,580	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,521.64000	2.52164	2,958,210	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,187.27000	1.18727	896,610	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			985.97000	0.98597	1,210,970	10.15	0.00	0	22
R213	On	03/02/2022	Bond Future	9.96	Call			1,703.49000	1.70349	1,339,560	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,416.41000	1.41641	1,712,740	9.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.97	Call		1,732.04000	1.73204	1,364,550	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		1,393.04000	1.39304	1,685,810	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		1,760.68000	1.76068	1,389,640	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		393.67000	0.39367	494,980	10.84	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call		1,819.03000	1.81903	1,440,920	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		1,324.53000	1.32453	1,606,680	9.99	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call		2,288.18000	2.28818	1,859,340	10.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,021.82000	1.02182	1,253,240	10.13	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		2,354.54000	2.35454	1,919,280	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		4,300.14000	4.30014	4,871,410	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		2,628.42000	2.62842	2,168,520	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		852.67000	0.85267	1,053,030	10.23	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		3,975.29000	3.97529	3,429,350	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		448.74000	0.44874	563,060	10.73	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call		4,264.48000	4.26448	3,705,530	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,891.77000	3.89177	3,423,020	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,194.51000	1.19451	1,394,240	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		3,822.68000	3.82268	3,357,810	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,222.45000	1.22245	1,426,060	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,857.28000	3.85728	3,390,460	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,208.51000	1.20851	1,410,170	10.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,853.89000	3.85389	4,266,780	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,741.95000	1.74195	1,475,650	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,823.42000	3.82342	4,234,250	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,701.40000	1.70140	1,439,230	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,884.26000	3.88426	4,299,220	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,721.74000	1.72174	1,457,500	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,738.92000	2.73892	2,406,940	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,423.07000	3.42307	3,776,700	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,762.31000	2.76231	2,428,600	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,398.45000	3.39845	3,750,350	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,715.31000	2.71531	2,385,090	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,447.50000	3.44750	3,802,890	9.54	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,74
R214	On	03/02/2022	Bond Future			10.93392	67.66411	10.80696	68.39241	13.77	0.00	0	19,9:
R214	On	05/05/2022	Bond Future			11.10542	65.19521	10.97377	65.93243	13.82	0.00	0	4:
R214	On	04/08/2022	Bond Future			11.28390	65.96394	11.14721	66.71047	13.33	0.00	0	
R214	On	03/11/2022	Bond Future			11.46154	63.55437	11.31973	64.31037	13.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Future												0.00	0	20,37	
R214	On	03/02/2022	Bond Future	11.39	Call			3,889.95000	3.88995	3,315,420	15.06		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			647.77000	0.64777	801,540	15.06		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,932.40000	3.93240	3,355,480	15.09		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			636.84000	0.63684	788,220	15.09		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,974.95000	3.97495	3,395,680	15.11		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			626.08000	0.62608	775,110	15.11		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,200.49000	5.20049	4,637,170	15.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,037.76000	1.03776	1,211,660	15.15		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,121.08000	5.12108	4,561,180	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,060.22000	1.06022	1,237,540	15.10		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,160.76000	5.16076	4,599,140	15.12		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,048.93000	1.04893	1,224,530	15.12		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			3,429.76000	3.42976	3,822,880	13.06		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,524.47000	2.52447	2,168,720	13.07		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			3,400.30000	3.40030	3,791,080	13.07		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,471.07000	2.47107	2,120,000	13.05		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,459.66000	3.45966	3,855,120	13.05		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,497.59000	2.49759	2,144,180	13.06		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			3,558.97000	3.55897	3,153,150	13.89		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,396.40000	3.39640	3,746,580	13.89		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,587.02000	3.58702	3,179,320	13.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,370.88000	3.37088	3,719,180	13.90		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			3,531.03000	3.53103	3,127,080	13.88		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			3,422.09000	3.42209	3,774,140	13.88		0.00	0	
Total R214 Option												0.00	0		
Total For R214												0.00	0	20,37	
Total for Bond												472,821,965.44	5,045	1,122,56	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future												0.00	0		
Total For ES23												0.00	0		
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future												0.00	0		
Total For ES23A												0.00	0		
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future												0.00	0		
Total For ES26												0.00	0		
ES26A	On	02/04/2026	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 ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
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	

Contract 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 R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209/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	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R212 Future									0.00	0	
Total For R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 03/02/2022 GOVI			801.36600	801.36600	806.89200	806.89200			16,027,320.00	2	98
GOVI On 05/05/2022 GOVI			810.96200	810.96200	816.56300	816.56300			0.00	0	
GOVI On 04/08/2022 GOVI			820.90100	820.90100	826.57500	826.57500			0.00	0	
GOVI On 03/11/2022 GOVI			831.33700	831.33700	837.08700	837.08700			0.00	0	
Total GOVI Future									16,027,320.00	2	98
GOVI On 03/02/2022 GOVI	792.74	Call			141,520.00000	14.15200	86,260,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			141,420.00000	14.14200	86,160,000		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	03/02/2022	GOVI	792.75	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call		141,320.00000	14.13200	86,060,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call		283,130.00000	28.31300	227,120,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call		283,330.00000	28.33300	227,320,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call		283,230.00000	28.32300	227,220,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call		72,950.00000	7.29500	16,210,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call		73,150.00000	7.31500	16,410,000		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		73,050.00000	7.30500	16,310,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		166,670.00000	16.66700	109,170,000		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		166,570.00000	16.65700	109,070,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		166,770.00000	16.67700	109,270,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											16,027,320.00	2	9€
Total for GOVI											16,027,320.00	2	9€
AL37	On	03/02/2022	Index Future			801.62400	801.62400	803.52500	803.52500		0.00	0	
AL37	On	05/05/2022	Index Future			811.22300	811.22300	813.15600	813.15600		0.00	0	
AL37	On	04/08/2022	Index Future			821.16500	821.16500	823.12500	823.12500		0.00	0	
AL37	On	03/11/2022	Index Future			831.60500	831.60500	833.59400	833.59400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/02/2022	Index Future			912.26100	912.26100	918.68100	918.68100		0.00	0	
AL7T	On	05/05/2022	Index Future			923.18400	923.18400	929.69200	929.69200		0.00	0	
AL7T	On	04/08/2022	Index Future			934.49800	934.49800	941.09000	941.09000		0.00	0	
AL7T	On	03/11/2022	Index Future			946.37900	946.37900	953.05900	953.05900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/02/2022	Index Future			811.94200	811.94200	817.61100	817.61100		0.00	0	1€
ALBI	On	05/05/2022	Index Future			821.66500	821.66500	827.41000	827.41000		0.00	0	2€
ALBI	On	04/08/2022	Index Future			831.73500	831.73500	837.55400	837.55400		0.00	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			842.30900	842.30900	848.20700	848.20700			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			301.92300	301.92300	304.63400	304.63400			0.00	0	48
IGOV	On	05/05/2022	Index Future			305.61200	305.61200	308.36000	308.36000			0.00	0	
IGOV	On	04/08/2022	Index Future			309.43100	309.43100	312.21400	312.21400			0.00	0	
IGOV	On	03/11/2022	Index Future			313.43700	313.43700	316.25700	316.25700			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	72
JIBAR	On	15/12/2021	Jibar Future			3.91500	96.08500	3.90500	96.09500			0.00	0	
JIBAR	On	19/01/2022	Jibar Future			3.98500	96.01500	3.97500	96.02500			0.00	0	
JIBAR	On	16/02/2022	Jibar Future			4.27000	95.73000	4.25000	95.75000			0.00	0	
JIBAR	On	16/03/2022	Jibar Future			4.34500	95.65500	4.32500	95.67500			0.00	0	
JIBAR	On	20/04/2022	Jibar Future			4.66000	95.34000	4.66000	95.34000			0.00	0	
JIBAR	On	18/05/2022	Jibar Future			4.72000	95.28000	4.74000	95.26000			0.00	0	
JIBAR	On	15/06/2022	Jibar Future			5.02000	94.98000	5.02000	94.98000			0.00	0	
JIBAR	On	21/09/2022	Jibar Future			5.45500	94.54500	5.45500	94.54500			0.00	0	
JIBAR	On	21/12/2022	Jibar Future			5.86000	94.14000	5.84000	94.16000			0.00	0	
JIBAR	On	15/03/2023	Jibar Future			6.33000	93.67000	6.32000	93.68000			0.00	0	
JIBAR	On	21/06/2023	Jibar Future			6.62500	93.37500	6.61500	93.38500			0.00	0	
JIBAR	On	20/09/2023	Jibar Future			6.89500	93.10500	6.90500	93.09500			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
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5
Total for Derivatives :												488,849,285.44	5,047	1,124,53
ABCPI3	On	07/12/2023	Spot Bond			2.66000	320.99634	2.66000	320.92938			0.00	0	150,000,00
Total ABCPI3 SPOT												0.00	0	150,000,00
Total For ABCPI3												0.00	0	150,000,00
ABF001	On	13/09/2026	Spot Bond					0.00000	101.01914			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF003 On 18/07/2024 Spot Bond					0.00000	101.27229				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.88452	9.65000	103.85777				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.03500	92.43515	11.03500	93.84944				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.88886				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.04487				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.29348				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.95367				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.04473				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.39805				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.52783				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.03612				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.20966				0.00	0	
Total ABFN25 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 ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.64950				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.51507				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.58858				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.49997				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.75619				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.30411				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.33089				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.86926				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.06145				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.52103				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.37853				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.23609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN40 On 16/09/2024 Spot Bond					0.00000	101.39087				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN41 On 16/09/2026 Spot Bond					0.00000	101.27250				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN42 On 16/09/2029 Spot Bond					0.00000	100.56751				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN43 On 14/10/2022 Spot Bond					0.00000	100.52649				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN44 On 14/10/2024 Spot Bond					0.00000	100.54205				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN45 On 14/10/2026 Spot Bond					0.00000	100.55321				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN46 On 24/06/2025 Spot Bond					0.00000	100.80538				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN47 On 24/08/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN48 On 24/08/2025 Spot Bond					0.00000	99.99993				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN49 On 30/03/2024 Spot Bond					0.00000	100.82104				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN50 On 30/03/2026 Spot Bond					0.00000	100.69624				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

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 30/03/2028 Spot Bond					0.00000	100.82080				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.60557				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.67159				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.37049				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.36021				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.75228				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.27000	7.27000	7.27000	145.28960				0.00	0	14,727,40
Total ABKI04 SPOT										0.00	0	14,727,40
Total For ABKI04										0.00	0	14,727,40
ABKI04 On 13/03/2024 Spot Bond			100.00000	27.88256	100.00000	27.81639				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	153.54530				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.87000	3.87000	3.87000	201.75038				0.00	0	100,000,00
Total ABN62 SPOT										0.00	0	100,000,00
Total For ABN62										0.00	0	100,000,00
ABN63 On 07/12/2033 Spot Bond			4.44500	4.44500	4.44500	232.19677				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.85000	6.85000	6.85000	102.87673				0.00	0	
Total ABN67 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 ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.94500	7.94500	7.94500	114.96320			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.01000	102.44698	5.01000	102.43324			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.38000	104.42840	5.38000	104.41308			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.28500	110.93227	7.28500	110.91035			0.00	0	903,245,00
Total ABS16 SPOT									0.00	0	903,245,00
Total For ABS16									0.00	0	903,245,00
ABS17 On 11/11/2027 Spot Bond			8.21000	111.65729	8.21000	111.63248			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.82000	108.51441	5.82000	108.49723			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.20000	104.14078	8.20000	104.11766			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.28084	100.00000	12.25336			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.98000	325.13982	1.98000	325.07797			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABS12									0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.55500	176.33483	1.55500	176.30328			0.00	0	
Total ABS14 SPOT									0.00	0	
Total For ABS14									0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.82000	10.82000	10.82000	104.28744			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.12122			0.00	0	

Contract 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	101.08579				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.04708				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.77873				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.08252				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.08252				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.11269				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.11269				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	175.18248				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	176.74255				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.02580				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.99993				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	100.18119				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.41878				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.13301				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.02885				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.86215				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.38532				0.00	552,750,700	552,750,700
Total AGT01 SPOT										0.00	552,750,700	552,750,700
Total For AGT01										0.00	552,750,700	552,750,700
AGT02 On 28/11/2024 Spot Bond					0.00000	104.12254				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.47755				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.24142				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.50991				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.52988				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.24500	99.56028	8.24500	100.73722				0.00	0	
Total AH2A31 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 AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.56001				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.66037				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.78560				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.43948				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.02893				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.54000	107.93125	6.54000	107.91238				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.02701				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.03057				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.03277				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.36485				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.20837				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.52602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.03049				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.03266				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.04786				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.19130				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.02831				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.03158				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.03076				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.03375				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.03272				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.05218				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.04947				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR02 On 30/04/2023 Spot Bond			7.62000	106.21970	7.62000	106.19787				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.04000	102.60389	8.04000	102.58192				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.81000	90.34021	11.81000	90.31204				0.00	0	233,200,00
Total AIR05 SPOT										0.00	0	233,200,00
Total For AIR05										0.00	0	233,200,00
AIRL01 On 30/04/2028 Spot Bond			5.91500	180.57940	5.91500	180.52588				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.86959				0.00	140,000,000	70,000,00
Total APF06 SPOT										0.00	140,000,000	70,000,00
Total For APF06										0.00	140,000,000	70,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.91068				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.45446				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.10784				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.23218				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.99988				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.27456				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.55732				0.00	0	
Total APF17 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 APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.79500	247.72409	4.79500	247.65824				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.81000	224.41614	4.81000	224.35640				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.53000	176.02070	2.53000	175.98456				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.57500	176.00624	2.57500	175.96987				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.74000	192.01176	4.74000	191.96088				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	101.20493				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.88487				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.80500	113.65398	4.80500	113.62382				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.93536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.94991				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	101.04705				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.12694				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	99.88670				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	101.20140				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.93993				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.10372				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.03121				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.03046				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.16405				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.89796				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	101.01516				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.49583				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 20/12/2021 Spot Bond					0.00000	100.93711				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.34500	4.34500	4.34500	106.85080				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.95000	4.95000	4.95000	99.46297				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.95978				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.10023				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.20720				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.26846				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.91500	112.08728	4.91500	112.05720				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.03285				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.93530				0.00	0	
Total ASN346 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 ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.00347				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.98852				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.98852				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.90820				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.19240				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.96897				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.00621				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.56010				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.06689				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.06689				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	101.64825				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.97784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.02775				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.01879				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.97074				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.14803				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2021 Spot Bond					0.00000	101.17200				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.58188				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.88007				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.90916				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	101.21742				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.80862				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 21/12/2026 Spot Bond					0.00000	104.66390				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.50058				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.50561				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	102.89650				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.52454				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.32591				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.38763				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.98674				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.35379				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	124.47300				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	102.46174				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.98325				0.00	0	
Total ASN489 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 ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.94648				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.94648				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.95709				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.64000	101.32733	9.64000	101.30128				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.82000	100.92597	8.82000	100.90218				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.37000	99.57036	9.37000	99.54544				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.37000	99.57036	9.37000	99.54544				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.86973	9.10000	102.84484				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	103.47869	11.05000	103.44846				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	103.46311	11.00000	103.43301				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.30714	10.50000	103.27842				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.30714	10.50000	103.27842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.86282				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.31278				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond					0.00000	100.17707				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN543 On 31/07/2023 Spot Bond			10.60000	103.33835	10.60000	103.30935				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.47000	102.20531	10.47000	103.26914				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	103.32275	10.55000	103.29389				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.28175				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.47226				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	99.81321				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN570 On 13/02/2023 Spot Bond					0.00000	100.60010				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN576 On 20/12/2022 Spot Bond					0.00000	100.93533				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 13/02/2023 Spot Bond					0.00000	101.00641				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58(On 14/11/2022 Spot Bond					0.00000	100.12473				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58(On 14/03/2022 Spot Bond					0.00000	101.31430				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.66112				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2022 Spot Bond			9.22000	102.86900	9.22000	102.84346				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.61962				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.60179				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.43140				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.44466				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	99.90534				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.30711				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.38726				0.00	0	
Total ASN610 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 ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.10362				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.25513				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.03399				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.02333				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.23113				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.97639				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	101.29300				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.88114				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.81143				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.13037				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.24702				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.43141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.36018				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	101.26519				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.69439				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.02335				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.11183				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	99.92095				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.03451				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.83366				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 23/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	100.90903				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 26/11/2021 Spot Bond					0.00000	99.97343				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.19212				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.24525				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.95473				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.79465				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.00208				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.36800				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.36548				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.75201				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.35414				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.06810				0.00	0	50,000,00
Total ASN700 SPOT										0.00	0	50,000,00
Total For ASN700										0.00	0	50,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	101.15982				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.92370				0.00	0	
Total ASN703 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 ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.21352				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.78181				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.93554				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.15937				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.04114				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.07615				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.20502				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.65843				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.73937				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	100.66615				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.70479				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.59239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.48741				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.49641				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN726 On 05/06/2023 Spot Bond					0.00000	100.47212				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.35176				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	99.89178				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.41357				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 18/02/2022 Spot Bond					0.00000	100.07945				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN740 On 22/02/2022 Spot Bond					0.00000	100.06849				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN741 On 20/06/2026 Spot Bond					0.00000	100.09317				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.57000	103.11120	4.57000	103.09848				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.56791	9.30000	101.54279				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW22 On 07/12/2022 Spot Bond					0.00000	102.23241				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.41892				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.02928				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	101.09684				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.74244				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.97000	99.29390	6.97000	99.27521				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.83415				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.11586				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.02980				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.05284				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.22109				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.74000	8.74000	8.74000	104.72628				0.00	0	
Total BAYA67 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 BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.43000	11.43000	11.43000	104.32001				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.10590				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.99302				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.04332				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.04354				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.03907				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.44701				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.25853				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.11495				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.29597				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.25791				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.29523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.22026				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.29505				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.30923				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.50303				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.25802				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.18815				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.46271				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.18385				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.22080				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.18345				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.48170				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.88062				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.51929				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	101.48246				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.91778				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.55726				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.48201				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.37500	8.37500	8.37500	99.56842				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.30762				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.76609				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.23680				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.10590				0.00	0	
Total BDX34 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 BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.29732				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.30179				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.26418				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.53000	105.82832	7.53000	105.80672				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.82296				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.07479				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	99.97999				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.68907				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.27989				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.31392				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.35048				0.00	0	355,000,00
Total BGT01 SPOT										0.00	0	355,000,00
Total For BGT01										0.00	0	355,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.64481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.57130				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.28000	106.33125	6.28000	106.31309				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.07695				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.62561				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.54801				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.40142				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.43319				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.73843				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.64700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.18800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.03300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.42500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	101.08224				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.03406				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.71543				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.43221				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.02604				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.75072				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.25217				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.55091				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.28959				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.69230				0.00	0	
Total BPPF27 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 BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.26674				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.27814				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.05841				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.15035				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.24107				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.86333				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.96035				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.26928				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.95000	112.02835	7.95000	112.00449				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.12000	113.15485	8.12000	113.13025				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.72000	109.03619	8.72000	109.01048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.14000	10.14000	10.14000	103.60523				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.44315				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.30374				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	99.89735				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.88980				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.63111				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.67151				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.50675	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.78238				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.39000	108.52089	7.39000	108.49914				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	111.13110	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.30715				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.46636				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.79189				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	101.03154	10.98000	101.00171				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	116.21612	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	101.01514				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.11080				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.10958				0.00	0	
Total CLN399 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 CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.50000	176.03035	2.50000	175.99434				0.00	0	100,000,00
Total CLN452 SPOT										0.00	0	100,000,00
Total For CLN452										0.00	0	100,000,00
CLN45 On 31/01/2025 Spot Bond			5.72000	141.59490	5.72000	141.55388				0.00	0	100,000,00
Total CLN453 SPOT										0.00	0	100,000,00
Total For CLN453										0.00	0	100,000,00
CLN45 On 31/01/2025 Spot Bond			6.16000	139.74879	6.16000	139.70669				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45 On 29/11/2021 Spot Bond					0.00000	99.92358				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46 On 29/11/2021 Spot Bond					0.00000	99.92763				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.74000	102.96948	6.74000	102.95084				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.31384				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.01260				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	101.06871				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.04174				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47 On 29/11/2021 Spot Bond			100.00000	98.91599	100.00000	98.64865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	99.88829				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.23500	99.88057	6.23500	99.86352				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.54000	104.66075	6.54000	104.64244				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.06096				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.19075				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	99.91758				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.94000	110.03480	6.94000	110.01406				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.59695				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.71474				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.75650				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN504 On 11/10/2024 Spot Bond					0.00000	100.22199				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.90670				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.36352				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.06018				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.28268				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.92468	9.96000	101.89732				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.70012	10.01000	100.67311				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	99.98325				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.86448	9.60000	99.11694				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.11774				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	99.92539				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.93165	9.20000	101.90633				0.00	0	
Total CLN524 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 CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.09965				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.77568				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.17582				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	99.92763				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	101.11774				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.10388				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.59033				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.60000	105.89361	9.60000	105.86664				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.61998				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.44295				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.67638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	145.06000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	99.90672				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.64587				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.07000	106.18091	9.07000	106.15532				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.12000	104.24655	9.12000	104.22087				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.21000	103.45363	9.21000	103.42791				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.72036				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.11367				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.15041				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN555 On 24/11/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN555 On 17/01/2024 Spot Bond					0.00000	100.75163				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	127.43100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.17724				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	100.26491	10.19000	100.23312				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.07000	103.92013	9.07000	103.89467				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.22368				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.02800				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.02833				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.81133				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.16492				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.30000	102.56319	9.30000	102.53744				0.00	0	
Total CLN571 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.16017				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.16597				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.09551				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.21012				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.56501				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.83227				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.18676				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	99.91237				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.28231				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.50995				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	99.91474				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.40105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.18763				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	101.00484				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.00640				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.06747				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.88058				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.14000	144.20919	4.14000	116.92894				0.00	0	200,000,00
Total CLN592 SPOT										0.00	0	200,000,00
Total For CLN592										0.00	0	200,000,00
CLN592 On 24/11/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.85843				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	99.99979				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	100.00000				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.78365				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 10/12/2024 Spot Bond					0.00000	101.08101				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.00640				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.00640				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.48400				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	102.61533				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.24085				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.14078				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	102.22567				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.58598				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.03013				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.65279	9.32000	100.62761				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.42258				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.03945				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.21030				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.02912				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	101.26164				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.79194				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.45974				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.57608				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	101.22592				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.37052				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.36913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.41749				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.45109				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.52000	105.73330	6.52000	105.71487				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.03899				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	89.99654				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.96000	64.34155	11.96000	85.41734				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.08564				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.77000	101.67362	9.77000	101.64727				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.03859				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.08126				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 09/10/2034 Spot Bond					0.00000	100.87007				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.28833				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.79417				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.02880				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.03818				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.08396				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.04632				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.51362				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.02896				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.98685				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.38050				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.98862				0.00	0	
Total CLN647 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For CLN647									0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.19737			0.00	0	
Total CLN648 SPOT									0.00	0	
Total For CLN648									0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.31162			0.00	0	
Total CLN649 SPOT									0.00	0	
Total For CLN649									0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.03818			0.00	0	
Total CLN650 SPOT									0.00	0	
Total For CLN650									0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.02038			0.00	0	
Total CLN651 SPOT									0.00	0	
Total For CLN651									0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.03818			0.00	0	990,000,00
Total CLN652 SPOT									0.00	0	990,000,00
Total For CLN652									0.00	0	990,000,00
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total CLN654 SPOT									0.00	0	
Total For CLN654									0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.97100			0.00	0	
Total CLN655 SPOT									0.00	0	
Total For CLN655									0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.23671			0.00	0	
Total CLN656 SPOT									0.00	0	
Total For CLN656									0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.89141			0.00	0	
Total CLN657 SPOT									0.00	0	
Total For CLN657									0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.66331			0.00	0	
Total CLN658 SPOT									0.00	0	
Total For CLN658									0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.51200			0.00	0	
Total CLN661 SPOT									0.00	0	
Total For CLN661									0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.78200			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.14700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	139.52900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.10782				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.94333				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.05607				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.59132				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.66796				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	99.91988				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.04768				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.15398				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	147.94102	4.25785	120.19757				0.00	0	400,000.00
Total CLN673 SPOT										0.00	0	400,000.00
Total For CLN673										0.00	0	400,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.25785	147.94102	4.25785	120.19835				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.04971				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.05512				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.99909				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.64186				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.05147				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.11433				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.95381				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.98176				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.41082				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.17358				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.17338				0.00	0	
Total CLN688 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.02527				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.88600				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.02542				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.10966				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.21596				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.66959				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.32069				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	101.17329				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.14568				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.23506				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.58337				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.79149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.05783				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.07836				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.00070				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.18359				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.43013				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.96560				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.12598				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.00768				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.00768				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.00768				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.20864				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.97013				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.19211				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	81.51883				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.12717				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.23884				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.92216				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.93962				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.93962				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.93962				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.77489				0.00	0	
Total CLN730 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.82974				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	86.47890				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.98981				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 12/09/2022 Spot Bond					0.00000	100.17659				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.43392				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	101.13048				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	101.18361				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	108.06900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.04443				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.03682				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.08167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.30442				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.65391				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.62708				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	101.02536				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.37536				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.06852				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.76380				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.31692				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.71499				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.73719				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.68451				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.83687				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.32082				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.42456				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.72757				0.00	0	
Total CLN765 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 CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.31692				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.06336				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.20549				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.75864				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.14639				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.91437				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.39128				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.72000	6.72000	6.72000	114.70823				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.25532				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	101.31771				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.27150				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.16468				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.10417				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.77275				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 18/04/2028 Spot Bond			8.37500	99.59087	8.37500	99.56842				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.84000	105.84322	7.84000	105.82098				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.32000	108.92106	10.32000	108.89111				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.83000	112.38188	6.83000	112.36126				0.00	0	31,300,000.00
Total COJG01 SPOT										0.00	0	31,300,000.00
Total For COJG01										0.00	0	31,300,000.00
COT01 On 03/04/2023 Spot Bond			7.37500	103.50750	7.37500	103.48691				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.13000	93.07180	12.13000	93.04169				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.72000	93.93984	10.72000	93.91304				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.74000	9.74000	9.74000	108.59511				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.60293				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.45080				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	101.21431				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.43016				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.02837				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.02388				0.00	140,000,000	70,000,000
Total DSY02 SPOT										0.00	140,000,000	70,000,000
Total For DSY02										0.00	140,000,000	70,000,000
DSY03 On 21/11/2024 Spot Bond			9.47000	9.47000	9.47000	102.61255				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.44362				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.03085				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.81000	106.20190	6.81000	106.18258				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	44.70983	100.00000	44.61142				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	44.70983	100.00000	44.61142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.32000	107.38308	7.32000	107.36210				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.55195				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.55195				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.91500	94.04461	11.91500	94.01504				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	102.68618	10.10000	102.65869				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.68618	10.10000	102.65869				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	99.92412				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.76027				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	99.81807				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.53044				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.24878				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.72135				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.55019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.29224				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.09381				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	100.29578				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.27407				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.11639				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.29128				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.34190				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	100.03457				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.52000	103.17424	5.52000	103.15889				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.85000	108.45644	6.85000	108.43626				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05500	111.46590	5.05500	111.43533				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			4.80500	100.76297	4.80500	100.73623			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	138.26239	2.25000	138.23513			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.05000	146.83380	4.05000	146.79753			0.00	0	120,000,00
Total EL28 SPOT									0.00	0	120,000,00
Total For EL28									0.00	0	120,000,00
EL29 On 19/11/2029 Spot Bond			4.02200	133.29269	4.02200	133.25987			0.00	0	130,000,00
Total EL29 SPOT									0.00	0	130,000,00
Total For EL29									0.00	0	130,000,00
EL30 On 29/07/2030 Spot Bond			4.06500	130.28466	4.06500	130.25264			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			4.74500	113.40543	4.74500	113.37542			0.00	0	150,000,00
Total EL31 SPOT									0.00	0	150,000,00
Total For EL31									0.00	0	150,000,00
EL36 On 31/01/2036 Spot Bond			4.77500	102.84137	4.77500	102.81417			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.26239	2.25000	138.23513			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	182.69052			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	179.76581			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	
Total ELN003 SPOT									0.00	0	
Total For ELN003									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	
Total ELN004 SPOT									0.00	0	

Contract 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 ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	139.15724				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	138.04567				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	135.90291				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	126.27507				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	127.59473				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	122.24335				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN010 On 21/05/2024 Spot Bond					0.00000	124.29066				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.80500	101.09160	9.80500	101.06486				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.63000	11.63000	11.63000	93.60024				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.68000	11.68000	11.68000	98.12586				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.87000	9.87000	9.87000	104.91044				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.87000	9.87000	9.87000	105.39043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.69500	11.69500	11.69500	78.85275				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.96500	10.96500	10.96500	103.70208				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.69500	11.69500	11.69500	98.55593				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.83028				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.12497				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.07808				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	101.04884				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.20299				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.87510				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	99.92236				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	101.19951				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 12/03/2022 Spot Bond					0.00000	101.03897				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5 On 10/11/2022 Spot Bond					0.00000	100.16394				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	99.87304				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	99.86934				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.52574				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	101.17320				0.00	300,000,000	150,000,000
Total EQT005 SPOT										0.00	300,000,000	150,000,000
Total For EQT005										0.00	300,000,000	150,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	100.31008				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.91424				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.67310				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.12611				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.13416				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.06740				0.00	0	
Total ERS3B6 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 ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.06259			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.07503			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.06355			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.06831			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.06110			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.05878			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.07308			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.17000	107.57076	6.17000	107.55301			0.00	0	1,000,000,00
Total ES23 SPOT									0.00	0	1,000,000,00
Total For ES23									0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	103.31528	10.00000	103.28790			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.87000	97.52972	8.87000	97.50646			0.00	0	3,667,255,80
Total ES26 SPOT									0.00	0	3,667,255,80
Total For ES26									0.00	0	3,667,255,80
ES26/R On 02/04/2026 Spot Bond			7.85000	101.14884	7.85000	101.12744			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.39500	76.50478	11.27000	77.14151		50,593,800,000,000.00		4,440,000,000	3,397,458,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 SPOT										50,593,800,000,000.00	4,440,000,000	3,397,458,50
Total For ES33										50,593,800,000,000.00	4,440,000,000	3,397,458,50
ES33/R On 15/09/2033 Spot Bond			7.50000	101.45456	7.50000	101.43393				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85500	75.10226	11.73000	75.83394				0.00	0	1,897,414,40
Total ES42 SPOT										0.00	0	1,897,414,40
Total For ES42										0.00	0	1,897,414,40
ES42/R On 25/04/2042 Spot Bond			8.50000	100.71146	8.50000	100.68843				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	101.10273				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.95845				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.03284				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.12055				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.02884				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.09637				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.10242				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.37004				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.83900				0.00	280,000,000	140,000,000
Total FIFB19 SPOT										0.00	280,000,000	140,000,000
Total For FIFB19										0.00	280,000,000	140,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.99015				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.26661				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.28721				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.27024				0.00	0	800,000,000
Total FRB17 SPOT										0.00	0	800,000,000
Total For FRB17										0.00	0	800,000,000
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	
FRB21 On 24/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.35441				0.00	0	240,000,000
Total FRB22 SPOT										0.00	0	240,000,000
Total For FRB22										0.00	0	240,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.76930				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.73957				0.00	80,359,500	724,099,300
Total FRB24 SPOT										0.00	80,359,500	724,099,300
Total For FRB24										0.00	80,359,500	724,099,300
FRB25 On 19/09/2024 Spot Bond					0.00000	104.98907				0.00	8,033,100	1,388,033,100
Total FRB25 SPOT										0.00	8,033,100	1,388,033,100
Total For FRB25										0.00	8,033,100	1,388,033,100
FRB26 On 03/06/2024 Spot Bond					0.00000	101.83127				0.00	0	326,777,000
Total FRB26 SPOT										0.00	0	326,777,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB26									0.00	0	326,777,00
FRB27 On 03/06/2026 Spot Bond			9.57000	107.10062	9.57000	107.07326			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	102.99724			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.50970			0.00	540,000,000	590,000,00
Total FRB29 SPOT									0.00	540,000,000	590,000,00
Total For FRB29									0.00	540,000,000	590,000,00
FRB30 On 19/04/2026 Spot Bond			8.37000	100.03772	8.37000	100.01519			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		710,000,000,000,000.00	57,100,000,000	57,100,000,00	
Total FRB31 SPOT								10,000,000,000,000.00	57,100,000,000	57,100,000,00	
Total For FRB31								10,000,000,000,000.00	57,100,000,000	57,100,000,00	
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.20421	1.96000	176.17074			0.00	0	125,000,00
Total FRBI22 SPOT									0.00	0	125,000,00
Total For FRBI22									0.00	0	125,000,00
FRBI23 On 07/12/2023 Spot Bond			2.44000	322.32927	2.44000	322.26394			0.00	0	360,000,00
Total FRBI23 SPOT									0.00	0	360,000,00
Total For FRBI23									0.00	0	360,000,00
FRBI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	153.47542			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.86000	201.91490	3.86000	201.86617			0.00	0	130,000,00
Total FRBI28 SPOT									0.00	0	130,000,00
Total For FRBI28									0.00	0	130,000,00
FRBI29 On 31/03/2029 Spot Bond			4.29000	4.29000	4.29000	107.24430			0.00	0	2,000,000,00
Total FRBI29 SPOT									0.00	0	2,000,000,00
Total For FRBI29									0.00	0	2,000,000,00
FRBI33 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	222.57688			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.05000	96.26168	5.05000	96.23537			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.08000	97.53046	5.08000	97.50387				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.09000	7.09000	7.09000	81.74607				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.15000	7.15000	7.15000	80.93840				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	147.62721				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	97.23048				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.61000	175.99499	2.61000	175.95845				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.47000	175.71890	3.47000	175.67833				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	101.10188				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.16453				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC267 On 06/08/2023 Spot Bond					0.00000	101.63405				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	100.38758				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.02106				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	100.02914				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	101.13043				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	114.74964				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.23522				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond					0.00000	101.02476				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.71564				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond					0.00000	100.98323				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond					0.00000	101.74031				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.10597				0.00	0	
Total FRC296 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 FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.10841				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.43075				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.98601				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.26266				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.59890				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.23258				0.00	0	400,000,00
Total FRC305 SPOT										0.00	0	400,000,00
Total For FRC305										0.00	0	400,000,00
FRC30: On 27/02/2023 Spot Bond					0.00000	99.93116				0.00	0	400,000,00
Total FRC306 SPOT										0.00	0	400,000,00
Total For FRC306										0.00	0	400,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	102.96746				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.96191				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.10904				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.21899				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.38797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.16783				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.39304				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.09486				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.21875				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.38099				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.12126				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.72806				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.93692				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.73942				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	99.92834				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.20174				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 15/10/2022 Spot Bond					0.00000	100.56371				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.91431				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.58446				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.57880				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	100.50320				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.44560				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.99036				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.60718				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.31071				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.91987				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.62150				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.50140				0.00	0	
Total FRC349 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 FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.45321				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	101.43610				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	100.75752				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.50994				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	100.60336				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.51987				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.52347				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.31787				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.36355				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.58906				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.40295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.81729				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.18489				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.92785				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.24240				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.66343				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.54308				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	102.88719				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.89590				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.50901				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.50657				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.97589				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.92902				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	101.43138				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	101.42295				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	101.00079				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.11767				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.77700				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.33397				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	175.74991				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	175.76943				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	175.76619				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.44500	104.49211	4.44500	104.46517				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.65500	115.83288	4.65500	115.80261				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	100.46805				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.39069				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.06761				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.77253				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.73695				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.85652				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.20449				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.87997				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.95719				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.89538				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.26800	4.26800	4.26800	103.35170				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS100 On 31/01/2038 Spot Bond			4.62500	4.62500	4.62500	116.24435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	99.96743				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.38265				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.76500	114.23020	4.76500	114.20000				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.74500	225.78862	4.74500	225.72887				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.90500	112.22863	4.90500	112.19856				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.77500	4.77500	4.77500	225.09418				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.87000	149.68066	3.87000	149.64466				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	130.84940	3.70500	130.81851				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.70500	115.10107	4.70500	115.07084				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.89500	222.63667	4.89500	222.57688				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.94500	221.59787	4.94500	221.53809				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			3.40000	121.74931	3.40000	151.78677				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.97500	220.97744	4.97500	220.91765				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.90500	112.22863	4.90500	112.19856				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.55000	194.10210	4.55000	194.05165				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.65500	102.19743	5.65500	102.16800				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.44000	195.32417	4.44000	195.27398				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.50000	194.65650	4.50000	194.60616				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.48500	210.74682	5.48500	210.68692				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.60500	102.83152	5.60500	102.80206				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	112.19856				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.88500	112.51198	4.88500	112.48188				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.31000	196.77980	4.31000	196.72991				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.25500	215.28750	5.25500	215.22766				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.44000	195.32417	4.44000	195.27398				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.44000	195.32417	4.44000	195.27398				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.84100	202.13506	3.84100	202.08639				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.17000	148.33296	4.17000	148.29609				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			2.31000	176.09149	2.31000	176.05636				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.79000	191.46595	4.79000	191.41495				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.83000	191.03059	4.83000	190.97950				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.14000	148.46708	4.14000	148.43030				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.30500	196.83603	4.30500	196.78615				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	190.87082				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.09925				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.52368				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.57903				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.99754				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.95767				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	212.13589				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	154.78385				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	194.06724				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	46.35794				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.22795				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.26661				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 12/08/2025 Spot Bond					0.00000	100.15211				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	99.96989				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.61675				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.05000				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	100.86431				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.37651				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.99036				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	100.66209				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.11206				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.88014				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.36713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	102.99211				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.88626				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	78.99187				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.90938				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	119.30464				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 20/12/2021 Spot Bond					0.00000	100.65129				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	100.88134				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	100.29939				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.30010				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	103.59106				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.29798				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.14315				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	117.76108				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.84956				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.36102				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.65100				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
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	

Contract 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 FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.97855				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	117.90008				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.98610				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	115.60605				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.37128				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	110.46814				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.98005				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.04392				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 26/11/2021 Spot Bond					0.00000	101.02488				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.24033				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.38846				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.41666				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.70153				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.42339				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.57000	9.57000	9.57000	101.84208				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.57000	9.57000	9.57000	101.84208				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.43470				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	102.55275				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	100.16236				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			2.24000	2.24000	2.24000	323.48351				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.98000	325.13982	1.98000	325.07797				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.98000	1.98000	1.98000	325.07797				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.33646	1.55000	176.30492				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.33646	1.55000	176.30492				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.27371				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.60500	107.91899	4.60500	107.89092				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26500	72.44768	4.26500	112.88816				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	152.29335				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.57000	3.57000	3.57000	151.00779				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.04000	3.04000	3.04000	318.64119				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.41000	5.41000	5.41000	104.63163				0.00	0	20,000,00
Total FRX23 SPOT										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX23										0.00	0	20,000,00
FRX24 On 10/12/2024 Spot Bond			6.97000	115.12721	6.97000	115.10566				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.35000	110.80899	7.35000	110.78726				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.82000	108.08939	7.82000	108.06661				0.00	0	30,000,00
Total FRX26 SPOT										0.00	0	30,000,00
Total For FRX26										0.00	0	30,000,00
FRX27 On 07/03/2027 Spot Bond			7.93000	111.79945	7.93000	111.77543				0.00	0	8,033,10
Total FRX27 SPOT										0.00	0	8,033,10
Total For FRX27										0.00	0	8,033,10
FRX28 On 26/07/2028 Spot Bond			8.38000	112.08500	8.38000	112.06000				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.06500	106.97293	9.06500	106.94716				0.00	0	40,000,00
Total FRX30 SPOT										0.00	0	40,000,00
Total For FRX30										0.00	0	40,000,00
FRX31 On 21/02/2031 Spot Bond			9.09000	104.97842	9.09000	104.95306				0.00	0	630,000,00
Total FRX31 SPOT										0.00	0	630,000,00
Total For FRX31										0.00	0	630,000,00
FRX32 On 31/03/2032 Spot Bond			9.31500	109.48592	9.31500	109.45854				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.50000	79.27038	10.50000	79.24809				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.95958				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.27298				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.02715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.02575				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.02667				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.02695				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.47284				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.49904				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.53330				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.55041				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.00209				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.35635				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	100.02559				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.04025				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.98608				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.98452				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.97850				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.89000	114.60530	3.89000	114.57761				0.00	0	100,000,00
Total GRL35 SPOT										0.00	0	100,000,00
Total For GRL35										0.00	0	100,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	100.79655				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.36000	107.73397	6.36000	107.71544				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.31769				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.41335				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.97000	107.41254	6.97000	107.39233				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.53495				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.39366				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	101.03984				0.00	0	
Total GRT24G 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.61099				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.91439				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.42459				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.97651				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.73155				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.65220				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.93170				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.23329				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.08855				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.22101				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.73684				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.78393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.29387				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.29131				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.59777				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.02843				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.81310				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.45389				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.67886				0.00	600,000,000	300,000,000
Total GRT48 SPOT										0.00	600,000,000	300,000,000
Total For GRT48										0.00	600,000,000	300,000,000
H10T1 On 26/02/2023 Spot Bond					0.00000	100.45328				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.00104				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.85132				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.12610				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	100.93541				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.69270				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.15878				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.22802				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.44486				0.00	40,000,000	20,000,00
Total HILB09 SPOT										0.00	40,000,000	20,000,00
Total For HILB09										0.00	40,000,000	20,000,00
HILB10 On 17/03/2022 Spot Bond					0.00000	100.84039				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.25039				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.13471				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.12748				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.83947				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.78686				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.77191				0.00	0	
Total HPF13 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 HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.58000	321.48018	2.58000	321.41384				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.93000	2.93000	2.93000	326.33468				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.35000	102.55916	10.35000	102.53104		10,350,000,000,000.00		1,000,000,000	1,000,000,000	
Total HWAY30 SPOT								10,350,000,000,000.00		1,000,000,000	1,000,000,000	
Total For HWAY30								10,350,000,000,000.00		1,000,000,000	1,000,000,000	
HWAY3 On 28/02/2033 Spot Bond			4.77500	78.73136	4.77500	104.00233				0.00	0	10,000,000,000
Total HWAY33 SPOT										0.00	0	10,000,000,000
Total For HWAY33										0.00	0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			11.17000	90.05393	11.17000	90.02734				0.00	0	5,101,913,100
Total HWAY34 SPOT										0.00	0	5,101,913,100
Total For HWAY34										0.00	0	5,101,913,100
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.97362	100.00000	11.94726				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.27000	88.98674	11.27000	88.96023				0.00	0	5,190,000,000
Total HWAY35 SPOT										0.00	0	5,190,000,000
Total For HWAY35										0.00	0	5,190,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.97189	100.00000	11.94554				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.68704				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.48868				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	99.93106				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.85000	154.37275	2.72000	154.95069		76,165,013,100,000.00		26,724,566,000	393,034,705,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2025 SPOT									6,165,013,100,000.00	26,724,566,000	393,034,705,90
Total For I2025									6,165,013,100,000.00	26,724,566,000	393,034,705,90
I2029 On 31/03/2029 Spot Bond			3.57000	112.57468	3.42000	113.69005			570,456,783,120,000.00	159,791,816,000	289,811,991,00
Total I2029 SPOT									0,456,783,120,000.00	159,791,816,000	289,811,991,00
Total For I2029									0,456,783,120,000.00	159,791,816,000	289,811,991,00
I2033 On 28/02/2033 Spot Bond			3.94500	109.72787	3.94500	109.70107			221,395,325,949,000.00	56,120,488,200	208,411,133,30
Total I2033 SPOT									1,395,325,949,000.00	56,120,488,200	208,411,133,30
Total For I2033									1,395,325,949,000.00	56,120,488,200	208,411,133,30
I2038 On 31/01/2038 Spot Bond			4.18000	123.06947	4.00500	125.83958			145,404,435,000,000.00	34,785,750,000	352,531,713,40
Total I2038 SPOT									15,404,435,000,000.00	34,785,750,000	352,531,713,40
Total For I2038									15,404,435,000,000.00	34,785,750,000	352,531,713,40
I2046 On 31/03/2046 Spot Bond			4.14000	111.83347	4.05000	113.51683			11,913,230,880,000.00	2,877,592,000	260,827,591,70
Total I2046 SPOT									11,913,230,880,000.00	2,877,592,000	260,827,591,70
Total For I2046									11,913,230,880,000.00	2,877,592,000	260,827,591,70
I2050 On 31/12/2050 Spot Bond			4.18000	114.60774	4.08000	116.72125			175,354,511,200,000.00	41,950,840,000	305,479,106,10
Total I2050 SPOT									75,354,511,200,000.00	41,950,840,000	305,479,106,10
Total For I2050									75,354,511,200,000.00	41,950,840,000	305,479,106,10
IBL101 On 24/05/2022 Spot Bond			6.25500	6.25500	6.25500	101.39251			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.32150			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.70000	320.75474	2.70000	320.68749			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.06412			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.58154			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.24816			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.29734				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.60106				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	99.96988				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.52792				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.14398				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.16200				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.62151				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.02900				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.02712				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.20812				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.14613				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.02600				0.00	0	
Total IBL141 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 IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.18266				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.97969				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.78358				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.98789				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.98730				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.63304				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.01432				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.42976				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.39622				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.41001				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.21169				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.31222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.15326				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.65391				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.56357				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.04209				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.04505				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.46333				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.48040				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.98690				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	99.98648				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.11012				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.98876				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	101.02464				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.63677				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.52028				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.25106				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.20670				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.16427				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	176.27873				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.96000	109.45896	6.96000	109.43861				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.90000	176.22356	1.90000	176.19037				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.33000	104.52339	5.33000	104.50845				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.99231				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.89500	101.71651	8.89500	101.69207				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 Intere
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.23000	106.19105	10.23000	106.37530				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG08 On 05/12/2021 Spot Bond					0.00000	101.17200				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG10 On 05/12/2026 Spot Bond			9.49000	110.24133	9.49000	110.21342				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.66858				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	99.17544				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.76457				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.20634				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.97995				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	99.78889				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.88213				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.63873				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.46289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.02188				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.22000	105.31758	8.22000	105.29440				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.24328				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.58514				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.04944				0.00	0	800,000,00
Total INLV06 SPOT										0.00	0	800,000,00
Total For INLV06										0.00	0	800,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	99.53337				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.84153				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.59817				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.03557				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.92302				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	100.94020				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.89518				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.22558				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.25105				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.57140				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.19088				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.19470				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.83164				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.41389				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.80357				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.06847				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.16140				0.00	0	
Total IPFC36 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 IPFC36									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.02753			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.86584	2.75000	100.85827			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.20000	187.05663	5.20000	187.00476			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.22233			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.81502			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV043 On 21/11/2021 Spot Bond			8.23500	8.23500	8.23500	8.23500			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.44705			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.65900	175.97922	2.65900	175.94247			0.00	0	200,000,00
Total IV045 SPOT									0.00	0	200,000,00
Total For IV045									0.00	0	200,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.77595			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.71899			0.00	0	270,000,00
Total IV050 SPOT									0.00	0	270,000,00
Total For IV050									0.00	0	270,000,00
IV19A On 31/03/2028 Spot Bond			5.10000	188.12128	5.10000	188.06961			0.00	0	50,000,00
Total IV19A SPOT									0.00	0	50,000,00
Total For IV19A									0.00	0	50,000,00
IVC094 On 06/12/2021 Spot Bond			6.75500	105.18587	6.75500	105.16645			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.10699				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.97566				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.86815				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.56819				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.27543				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.90312				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.19538				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.18294				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.41976				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.22296				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.05421				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.19372				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.86666				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.70348				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.14642				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.26883				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.11942				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.16609	7.40000	103.14561				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	99.93033				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.86670				0.00	0	
Total IVC188 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 IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.07250				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.03814				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.28378	7.23000	102.26404				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.77322				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.13165				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	99.97069				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.75291	7.45000	101.73235				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.37809				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.30963	3.91012	104.32471				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.46061				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.04504				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.93101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.85063				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.77039				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.25000	4.25000	4.25000	99.69817				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.44420				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.36366				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.19368				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.11260				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.87358				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.22798				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.48309				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP013 On 24/05/2022 Spot Bond					0.00000	100.12168				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.50493				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.76759				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.62249				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.55386				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.73376				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.38735				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.06289				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.06670				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.22930				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.97000	121.40479	8.97000	121.37536				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.28095				0.00	0	
Total LGL05 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 LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.75000	104.26705	6.75000	104.24804				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.64068				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.56158				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.91430				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.21693				0.00	500,000,000	500,000,000
Total LGL10 SPOT										0.00	500,000,000	500,000,000
Total For LGL10										0.00	500,000,000	500,000,000
LGL11 On 09/09/2026 Spot Bond					0.00000	102.26777				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.22205				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.74061				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.02857				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.02938				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.18725				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.94106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF065 On 17/11/2023 Spot Bond					0.00000	100.05208				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	99.93043				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.26030				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF070 On 17/09/2024 Spot Bond					0.00000	100.86653				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	100.76961				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.01328				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.35236				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2023 Spot Bond					0.00000	101.17723				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.08376				0.00	0	1,300,000,00
Total MBP046 SPOT										0.00	0	1,300,000,00
Total For MBP046										0.00	0	1,300,000,00
MBP046 On 26/02/2024 Spot Bond					0.00000	99.97404				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	100.74451				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.76034				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.28206				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.19243				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05' On 26/03/2024 Spot Bond					0.00000	100.73347				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0' On 12/08/2025 Spot Bond			8.22000	8.22000	8.22000	112.86185				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0' On 12/08/2022 Spot Bond			6.22400	106.27053	6.22400	106.25284		746,880,000,000.00		120,000,000	1,110,000,000	
Total MMIG05 SPOT								746,880,000,000.00		120,000,000	1,110,000,000	
Total For MMIG05								746,880,000,000.00		120,000,000	1,110,000,000	
MMIG0' On 19/10/2028 Spot Bond					0.00000	101.71969				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	102.11203				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.00936				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.87000	105.93453	8.87000	105.90940				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.15950				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.12000	95.23641	9.12000	95.67854				0.00	0	
Total MML04 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 MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.38497				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.30742				0.00	200,000,000	100,000,00
Total MTN09 SPOT										0.00	200,000,000	100,000,00
Total For MTN09										0.00	200,000,000	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.99234				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.60901				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.49405				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.21723				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.17536				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.80721				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.46600				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.22278				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.14632				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.00151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.99000				0.00	0	60,000,00
Total MTN21 SPOT										0.00	0	60,000,00
Total For MTN21										0.00	0	60,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.41229				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.81500	100.78346	8.81500	100.75983				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.44747				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.97409				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.22121				0.00	200,000,000	100,000,00
Total MTN26 SPOT										0.00	200,000,000	100,000,00
Total For MTN26										0.00	200,000,000	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.72059				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.98822				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.27104				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.58391				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.71064				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.02988				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.03204				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.03197				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total MWAR07 SPOT										0.00	0	30,000,000.00
Total For MWAR07										0.00	0	30,000,000.00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.44962				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.02403				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.32536				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.78921				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.88742				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.14807				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.36952				0.00	0	
Total N7D25 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 N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.57308				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.55500	101.73339	6.55500	101.71527				0.00	0	130,000,00
Total NAM01 SPOT										0.00	0	130,000,00
Total For NAM01										0.00	0	130,000,00
NAM03 On 01/08/2023 Spot Bond			6.84000	108.19453	6.84000	108.17476				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.75000	106.08836	9.75000	106.06093				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.46310				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.44313				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.33895				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.63691				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.38428				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.33464				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.40500	108.83249	6.40500	108.81354				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.70500	103.13759	5.70500	103.12167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.33200	108.61378	7.33200	108.59252				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.37000	106.63833	8.37000	106.61431				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.23500	106.36392	6.23500	106.34608				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.46500	115.93567	7.46500	115.91246				0.00	0	1,296,560,00
Total NBK20A SPOT										0.00	0	1,296,560,00
Total For NBK20A										0.00	0	1,296,560,00
NBK21/ On 21/07/2027 Spot Bond			8.69500	112.14587	8.69500	112.11993				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.33000	104.64823	5.33000	104.63303				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.41800	111.26555	7.41800	111.24316				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.39500	111.93608	8.39500	111.91065				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
NBK24/ On 11/02/2022 Spot Bond					0.00000	100.15448				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.82000	5.82000	5.82000	108.51908				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.25272				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	38.41454	100.00000	38.32859				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.03577				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.70500	109.33078	8.70500	109.30504				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.96000	109.52245	5.96000	109.50497				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.89500	113.34847	7.89500	113.32463				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.19000	109.53325	6.19000	109.51511				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.91000	106.78647	5.91000	106.76929				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.25744				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.69074				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.80478				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.54500	10.54500	10.54500	74.57674				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.15937				0.00	0	
Total NBK40B 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 NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.24024				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.56964				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.70551				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.08241				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.43067				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.82022				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.07802				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.06927				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.65212				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.57470				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.68594				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.34585				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.27386				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.40887				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.72086				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.19253				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.37839				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.10549				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.46524				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.55278				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.00632				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.71500	103.83420	9.71500	103.80700				0.00	0	
Total NCLN83 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 NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.99745				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.75000	103.38640	9.75000	103.35922				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.00632				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.02037				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.03810				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.16991				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.16991				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	99.96615				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	99.96520				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.17752				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.03337				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.14448				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.33667				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.50081				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.91730				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.90026				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.21128				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.45076				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.92394				0.00	213,388,500	213,388,500
Total NGLT1B SPOT										0.00	213,388,500	213,388,500
Total For NGLT1B										0.00	213,388,500	213,388,500
NGT10 On 25/03/2024 Spot Bond					0.00000	104.29282				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.01802				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.87361				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.20849				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	103.53892				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.76450				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.40831				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.74802				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.60847				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.51674				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.16725				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.47780				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.37311				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.24932				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	102.85557				0.00	500,000,000	250,000,000
Total NHM018 SPOT										0.00	500,000,000	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM018										0.00	500,000,000	250,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	100.31250				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.63628				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.94500	4.94500	4.94500	221.53809				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.81000	3.81000	3.81000	202.44625				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.47500	3.47500	3.47500	151.44251				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.71500	3.71500	3.71500	111.45696				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			4.75500	4.75500	4.75500	114.34459				0.00	0	170,000,000
Total NI38 SPOT										0.00	0	170,000,000
Total For NI38										0.00	0	170,000,000
NILB11 On 31/01/2025 Spot Bond			3.58000	3.58000	3.58000	150.96211				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.78570	3.45000	204.73863				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	151.87872				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.45500	3.45500	3.45500	206.61990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.60000	204.95147	3.60000	204.90343				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.87000	112.72504	4.87000	112.69494				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.08834				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.11281				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.21130				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.57747				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.80972				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.96163				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.42466				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.01497				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.99965				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2023 Spot Bond					0.00000	101.62110				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.66767				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.79333				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.03036				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.08106				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	152.02584				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.12989				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	151.80590				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	151.24254				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.09217				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	131.05398				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.98217				0.00	0	
Total NN054 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 NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	99.62497				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.93877				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.11903				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.15119				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.67941				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	103.00342				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.48311				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.11226				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.04455				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.03834				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	101.06102				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.07849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.03834				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.60731				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.81085				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.65380				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.49871				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.21444				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	135.52000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.73000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	137.81000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	136.16000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	135.39194				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	117.82992				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	91.67764				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF029 On 19/04/2022 Spot Bond					0.00000	120.25457				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	117.82992				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF039 On 29/12/2021 Spot Bond					0.00000	100.74093				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	93.95835				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	107.49255				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF048 On 05/05/2022 Spot Bond					0.00000	100.20748				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF052 On 22/02/2022 Spot Bond					0.00000	103.99602				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF053 On 23/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF054 On 30/11/2021 Spot Bond					0.00000	101.12177				0.00	0	
Total NNF054 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 NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.98613				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.90838				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.84742				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.84195				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.84195				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.48622				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.77245				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.75348				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.76107				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.91771				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.57108				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.57108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.39819				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.16185				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.09307				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.08027				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF070 On 22/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total NNF070 SPOT										0.00	0	10,000,000.00
Total For NNF070										0.00	0	10,000,000.00
NNF070 On 22/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total NNF071 SPOT										0.00	0	20,000,000.00
Total For NNF071										0.00	0	20,000,000.00
NNF071 On 23/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000.00	
Total NNF072 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000.00	
Total For NNF072									10,000,000,000,000.00	25,000,000,000	25,000,000.00	
NNF072 On 22/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000.00	
Total NNF073 SPOT										0.00	0	15,000,000.00
Total For NNF073										0.00	0	15,000,000.00
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.29569				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	84.78120				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.02959				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.02973				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.02894				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.02385				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1' On 22/05/2052 Spot Bond					0.00000	110.42243				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.03192				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2' On 22/05/2022 Spot Bond					0.00000	100.03046				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	100.02627				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1' On 22/05/2052 Spot Bond					0.00000	112.43048				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D' On 22/05/2052 Spot Bond					0.00000	100.02707				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02' On 31/10/2022 Spot Bond			6.91000	105.56959	6.91000	105.54979				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02' On 31/05/2023 Spot Bond			2.91000	199.12096	2.91000	199.07808				0.00	0	136,540,10
Total NRA023 SPOT										0.00	0	136,540,10
Total For NRA023										0.00	0	136,540,10
NRA02' On 30/11/2028 Spot Bond			10.27000	109.56561	10.27000	109.53563				0.00	0	1,569,605,00
Total NRA028 SPOT										0.00	0	1,569,605,00

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 NRA028										0.00	0	1,569,605,00
NRA02 On 30/11/2028 Spot Bond			100.00000	12.41231	100.00000	12.38484				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	101.04320				0.00	0	100,000,00
Total NTC21 SPOT										0.00	0	100,000,00
Total For NTC21										0.00	0	100,000,00
NTC23 On 15/02/2023 Spot Bond					0.00000	100.42811				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.36094				0.00	600,000,000	600,000,00
Total NTC26 SPOT										0.00	600,000,000	600,000,00
Total For NTC26										0.00	600,000,000	600,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.99182				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.00552				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.87001				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	101.13235				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.32575				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.96203				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.80161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.20000	103.16233	6.20000	103.14514				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.01300	110.42095	8.01300	110.39698				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.42500	105.58802	6.42500	105.56956				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.42500	111.57724	8.42500	111.55181			44,976,862,500.00		5,338,500	665,338,50
Total OML10 SPOT									44,976,862,500.00		5,338,500	665,338,50
Total For OML10									44,976,862,500.00		5,338,500	665,338,50
OML11 On 11/06/2024 Spot Bond					0.00000	100.95947				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.48653				0.00	200,000,000	100,000,00
Total OML12 SPOT										0.00	200,000,000	100,000,00
Total For OML12										0.00	200,000,000	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.88081				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.35210				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.38090				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.00845				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.62744				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PMM51 On 28/02/2022 Spot Bond					0.00000	99.92562				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	99.92427				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.72424				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.02936				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.03315				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.03369				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.03423				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.04000	114.57311	7.97000	114.85386				137,785,489,576,000.00	2,131,565,359,400	2,469,018,171,100
Total R186 SPOT										137,785,489,576,000.00	131,565,359,400	146,901,817,100
Total For R186										137,785,489,576,000.00	131,565,359,400	146,901,817,100
R197 On 07/12/2023 Spot Bond			1.70000	326.86631	1.63000	327.24066				40,486,290,500,000.00	23,815,465,000	79,743,095,100
Total R197 SPOT										40,486,290,500,000.00	23,815,465,000	79,743,095,100
Total For R197										40,486,290,500,000.00	23,815,465,000	79,743,095,100
R202 On 07/12/2033 Spot Bond			4.03000	241.57650	3.94500	243.48149				74,414,820,480,000.00	18,465,216,000	286,893,973,500
Total R202 SPOT										74,414,820,480,000.00	18,465,216,000	286,893,973,500
Total For R202										74,414,820,480,000.00	18,465,216,000	286,893,973,500
R203 On 28/02/2023 Spot Bond			5.25500	104.83812	5.24000	104.84165				500,253,553,000,000.00	666,080,600,000	1,199,339,746,200
Total R203 SPOT										500,253,553,000,000.00	666,080,600,000	1,199,339,746,200
Total For R203										500,253,553,000,000.00	666,080,600,000	1,199,339,746,200
R2030 On 31/01/2030 Spot Bond			9.58000	93.69871	9.46500	94.28300				207,508,682,468,000.00	1,483,038,484,600	1,785,011,229,700
Total R2030 SPOT										207,508,682,468,000.00	1,483,038,484,600	1,785,011,229,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2030									17,508,682,468,000.00	483,038,484,600	785,011,229,70
R2032 On 31/03/2032 Spot Bond			10.07500	89.68525	9.94500	90.42413			603,444,467,312,500.00	853,939,897,500	1,066,557,901,40
Total R2032 SPOT									13,444,467,312,500.00	853,939,897,500	1,066,557,901,40
Total For R2032									13,444,467,312,500.00	853,939,897,500	1,066,557,901,40
R2035 On 28/02/2035 Spot Bond			10.49000	90.65194	10.36500	91.44295			354,387,055,583,000.00	319,769,976,700	1,020,502,710,20
Total R2035 SPOT									14,387,055,583,000.00	319,769,976,700	1,020,502,710,20
Total For R2035									14,387,055,583,000.00	319,769,976,700	1,020,502,710,20
R2037 On 31/01/2037 Spot Bond			10.68000	86.47071	10.55500	87.26788			217,565,988,000,000.00	582,169,100,000	779,155,230,10
Total R2037 SPOT									17,565,988,000,000.00	582,169,100,000	779,155,230,10
Total For R2037									17,565,988,000,000.00	582,169,100,000	779,155,230,10
R2040 On 31/01/2040 Spot Bond			10.76000	88.91004	10.64000	89.73606			484,794,255,196,000.00	323,865,637,100	728,546,366,90
Total R2040 SPOT									14,794,255,196,000.00	323,865,637,100	728,546,366,90
Total For R2040									14,794,255,196,000.00	323,865,637,100	728,546,366,90
R2044 On 31/01/2044 Spot Bond			10.79000	85.68632	10.67000	86.53029			552,749,928,000,000.00	329,263,200,000	1,263,315,192,80
Total R2044 SPOT									12,749,928,000,000.00	329,263,200,000	1,263,315,192,80
Total For R2044									12,749,928,000,000.00	329,263,200,000	1,263,315,192,80
R2048 On 28/02/2048 Spot Bond			10.73500	84.74587	10.61000	85.65601			712,738,746,500,000.00	2,022,611,900,000	1,974,927,866,60
Total R2048 SPOT									12,738,746,500,000.00	2,022,611,900,000	1,974,927,866,60
Total For R2048									12,738,746,500,000.00	2,022,611,900,000	1,974,927,866,60
R209 On 31/03/2036 Spot Bond			10.44500	70.10319	10.32000	70.79775			416,308,263,075,000.00	422,815,535,000	438,100,885,40
Total R209 SPOT									16,308,263,075,000.00	422,815,535,000	438,100,885,40
Total For R209									16,308,263,075,000.00	422,815,535,000	438,100,885,40
R210 On 31/03/2028 Spot Bond			3.10000	210.93842	3.10000	210.89183			8,360,390,000,000.00	2,696,900,000	79,277,920,40
Total R210 SPOT									8,360,390,000,000.00	2,696,900,000	79,277,920,40
Total For R210									8,360,390,000,000.00	2,696,900,000	79,277,920,40
R212 On 31/01/2022 Spot Bond			1.30000	176.41719	1.30000	176.38685			273,480,000,000,000.00	979,600,000,000	486,900,000,00
Total R212 SPOT									13,480,000,000,000.00	979,600,000,000	486,900,000,00
Total For R212									13,480,000,000,000.00	979,600,000,000	486,900,000,00
R213 On 28/02/2031 Spot Bond			9.85500	84.55635	9.73000	85.20016			064,231,916,862,000.00	615,345,704,400	703,904,131,50
Total R213 SPOT									14,231,916,862,000.00	615,345,704,400	703,904,131,50
Total For R213									14,231,916,862,000.00	615,345,704,400	703,904,131,50
R214 On 28/02/2041 Spot Bond			10.78500	67.04461	10.66000	67.75795			888,608,259,500,000.00	1,009,606,700,000	843,361,176,20
Total R214 SPOT									18,608,259,500,000.00	1,009,606,700,000	843,361,176,20
Total For R214									18,608,259,500,000.00	1,009,606,700,000	843,361,176,20
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.88072			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.85525				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.12349				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.61829				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.31666				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.14566				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	98.58953				0.00	1,000,000,000	1,000,000,000
Total RDFB17 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB17										0.00	1,000,000,000	1,000,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.20851				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.96134				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.89725				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.94015				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.81296				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	100.02694				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.69808				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	98.98950				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.43087				0.00	200,000,000	100,000,000
Total RDFB27 SPOT										0.00	200,000,000	100,000,000
Total For RDFB27										0.00	200,000,000	100,000,000
RED13 On 13/05/2026 Spot Bond					0.00000	100.14275				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.05395				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.80696				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	101.96927				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.15245				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.62666				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.87404				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.31963				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	101.01229			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.28636			0.00	0	
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.64074			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	99.94329			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.47924			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.50314			0.00	0	
Total RES50 SPOT									0.00	0	
Total For RES50									0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.21172			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.99184			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RW23 On 10/12/2023 Spot Bond			6.92000	109.21125	6.92000	109.19094			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.98500	96.57034	11.98500	96.53963			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.03000	102.28696	11.03000	102.25696			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.19036				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.15500	101.78008	10.15500	101.75253				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.40000	102.95430	5.40000	102.93939				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
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	100.28675				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.30278				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.78000	108.71053	7.78000	108.68761				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.71012				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.71500	109.63276	6.71500	109.61309				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.99000	100.78089	7.99000	100.75943				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.14000	111.65630	8.14000	111.63197			1,082,620,000,000.00	133,000,000	133,000,000	
Total SBS31 SPOT									1,082,620,000,000.00	133,000,000	133,000,000	
Total For SBS31									1,082,620,000,000.00	133,000,000	133,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			7.10000	109.38310	7.10000	109.36202				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.16000	108.31924	7.16000	108.29853				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.92500	107.60396	8.92500	107.57842				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.47500	104.52910	5.47500	104.51351				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.57500	110.70427	7.57500	110.68153				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.25500	112.27348	8.25500	112.24840			1,097,915,000,000.00		133,000,000	133,000,00
Total SBS43 SPOT									1,097,915,000,000.00		133,000,000	133,000,00
Total For SBS43									1,097,915,000,000.00		133,000,000	133,000,00
SBS46 On 15/02/2023 Spot Bond			5.66000	108.74994	5.66000	108.73346				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.21130				0.00	0	240,000,00
Total SBS47 SPOT										0.00	0	240,000,00
Total For SBS47										0.00	0	240,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.50701				0.00	5,000,000,000	2,500,000,00
Total SBS49 SPOT										0.00	5,000,000,000	2,500,000,00
Total For SBS49										0.00	5,000,000,000	2,500,000,00
SBS50 On 31/01/2022 Spot Bond			3.99000	103.96604	3.99000	103.95476				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.62000	6.62000	6.62000	109.38368				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.30567				0.00	0	
Total SBS52 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 SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.35364				0.00	0	5,000,000,00
Total SBS53 SPOT										0.00	0	5,000,000,00
Total For SBS53										0.00	0	5,000,000,00
SBS55 On 12/06/2022 Spot Bond					0.00000	101.58396				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.78000	106.27789	4.78000	106.26417				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.68001				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.83424				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.91481				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.95182				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.16236				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.39203				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.81849				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.05812				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.71697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.40496				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.88266				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.03000	324.83278	2.03000	324.77055				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.98500	4.98500	4.98500	220.71132				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.01381				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.01606				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.64705				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.05747				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.60534				0.00	428,651,400	428,651,400
Total SBT103 SPOT										0.00	428,651,400	428,651,400
Total For SBT103										0.00	428,651,400	428,651,400
SBT104 On 30/09/2025 Spot Bond					0.00000	105.36536				0.00	1,000,000,000	1,000,000,000
Total SBT104 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBT104										0.00	1,000,000,000	1,000,000,000
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10 On 31/12/2026 Spot Bond					0.00000	100.88689				0.00	0	50,000,00
Total SBT106 SPOT										0.00	0	50,000,00
Total For SBT106										0.00	0	50,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.30361				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.36092				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.61000	106.83163	6.61000	106.81265				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.03730				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.89190				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.21807				0.00	720,000,000	360,000,00
Total SBT207 SPOT										0.00	720,000,000	360,000,00
Total For SBT207										0.00	720,000,000	360,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.25004				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.03161				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.33894				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.07860				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.08273				0.00	0	
Total SLI6 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.91000	97.93440	8.91000	99.82495				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.09877				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.19842				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.10366				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.10242				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.11220				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.10004				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.11220				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.10974				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.12683				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.10494				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.11708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.11584				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.04000	107.51883	7.04000	107.49839				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.32163				0.00	0	110,710,80
Total SNT04 SPOT										0.00	0	110,710,80
Total For SNT04										0.00	0	110,710,80
SNT05 On 30/11/2025 Spot Bond					0.00000	99.90835				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.18516				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.33250				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.35147				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.02608				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.02672				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.92911				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.10456				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	100.94778				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.17843				0.00	200,000,000	316,066,20
Total SPG007 SPOT										0.00	200,000,000	316,066,20
Total For SPG007										0.00	200,000,000	316,066,20
SPG008 On 15/10/2022 Spot Bond					0.00000	100.95895				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.77023				0.00	0	124,099,30
Total SPG009 SPOT										0.00	0	124,099,30
Total For SPG009										0.00	0	124,099,30
SPG010 On 01/12/2023 Spot Bond					0.00000	100.01061				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	99.90952				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.48713				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.81709				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.13500	4.13500	4.13500	148.45268				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.94500	114.98768	7.94500	114.96320				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.22000	88.01319	9.22000	87.99127				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.82394				0.00	0	
Total SSN029 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.61789				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.64000	106.63884	6.64000	106.61971				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.01500	110.68545	5.01500	110.65546				0.00	0	2,000,000,00
Total SSN043 SPOT										0.00	0	2,000,000,00
Total For SSN043										0.00	0	2,000,000,00
SSN04 On 09/02/2027 Spot Bond					0.00000	98.94188				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.33411				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.18859				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.66000	2.66000	2.66000	320.92938				0.00	0	67,800,40
Total SSN050 SPOT										0.00	0	67,800,40
Total For SSN050										0.00	0	67,800,40
SSN05 On 26/10/2022 Spot Bond					0.00000	100.41513				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.28669				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.63085				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	151.23640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.90500	4.90500	4.90500	112.19856				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.26000	4.26000	4.26000	107.45961				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	197.06765				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	99.92464				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	99.92612				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	99.92967				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.07450				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.04773				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.60791				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.34221				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.99222				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 13/07/2023 Spot Bond					0.00000	100.63280				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	99.92276				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	101.18056				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	100.26139				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08(On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	224.14615				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08(On 21/12/2026 Spot Bond					0.00000	99.86658				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09(On 31/01/2030 Spot Bond					0.00000	101.49124				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09(On 28/05/2025 Spot Bond					0.00000	101.11478				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09(On 28/02/2027 Spot Bond					0.00000	101.44299				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09(On 07/06/2023 Spot Bond					0.00000	101.22101				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.13000	90.86147	10.13000	90.83709				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 28/11/2021 Spot Bond					0.00000	99.92966				0.00	0	
Total SSN101 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 SSN101									0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.18579			0.00	0	
Total SSN102 SPOT									0.00	0	
Total For SSN102									0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.32500	95.18932	4.32500	196.56129			0.00	0	
Total SSN104 SPOT									0.00	0	
Total For SSN104									0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.00000	91.84865	5.00000	220.40224			0.00	0	200,000,00
Total SSN105 SPOT									0.00	0	200,000,00
Total For SSN105									0.00	0	200,000,00
SSN10: On 04/02/2022 Spot Bond					0.00000	100.24066			0.00	0	
Total SSN106 SPOT									0.00	0	
Total For SSN106									0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.16390			0.00	0	
Total SSN107 SPOT									0.00	0	
Total For SSN107									0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.07338			0.00	0	
Total SSN111 SPOT									0.00	0	
Total For SSN111									0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.85561			0.00	0	
Total SSN120 SPOT									0.00	0	
Total For SSN120									0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.02884			0.00	0	
Total SSN121 SPOT									0.00	0	
Total For SSN121									0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SSN122 SPOT									0.00	0	
Total For SSN122									0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	103.84955			0.00	0	
Total SSN123 SPOT									0.00	0	
Total For SSN123									0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	99.97310			0.00	0	
Total SSN124 SPOT									0.00	0	
Total For SSN124									0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	101.12875			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN125 On 01/12/2021 Spot Bond					0.00000	101.11311				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	101.11540				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.91074				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.82131				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.83871				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.81782				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	100.90284				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.92425				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.60660				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 18/01/2022 Spot Bond					0.00000	100.73124				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN135 On 28/12/2021 Spot Bond					0.00000	100.53240				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN137 On 19/01/2022 Spot Bond					0.00000	100.49641				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN138 On 20/10/2022 Spot Bond					0.00000	100.51557				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	100.55138				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	100.39733				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 03/11/2022 Spot Bond					0.00000	100.29238				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	100.29871				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	100.07945				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN144 On 18/02/2022 Spot Bond					0.00000	100.07862				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.54000	102.84612	8.54000	102.82249				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			3.92000	99.95706	3.92000	99.96779				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 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 T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.02368				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.02621				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	49,900,000,00
Total T17A12 SPOT										0.00	0	49,900,000,00
Total For T17A12										0.00	0	49,900,000,00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.02729				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,500,000,00
Total T17A22 SPOT										0.00	0	100,500,000,00
Total For T17A22										0.00	0	100,500,000,00
T17A31 On 21/02/2026 Spot Bond			7.21000	101.86494	7.21000	101.84534				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			100.00000	10.84884	100.00000	10.76652				0.00	0	24,600,000,00
Total T17A32 SPOT										0.00	0	24,600,000,00
Total For T17A32										0.00	0	24,600,000,00
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.15711				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.10981				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.15082				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.38664				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.81419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.93105				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.50200				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.07340				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.59035				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.56281				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.16863				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.42209				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.63915				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.71281				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.75231				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.32000	99.95268	4.32000	99.96450				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.30500	99.95284	4.30500	99.96463				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D2 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 TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.02189				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.07948				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	99.96416				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.02728				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.02608				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.02979				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.22078				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.26835				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.03235				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31819				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.03104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.75352				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.28057				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.04263				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.13503				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.27661				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	102.19276	8.49000	102.16968				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.20131				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.02777				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.02640				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.02760				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.49241	5.76000	101.47675				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	100.02880				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.03076				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.03087				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.03049				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.03310				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.03239				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.04217				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.04677				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.04406				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.02967				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000.00
Total TH17B2 SPOT										0.00	0	12,500,000.00
Total For TH17B2										0.00	0	12,500,000.00
TH17C On 21/02/2026 Spot Bond					0.00000	100.03158				0.00	0	
Total TH17C1 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 TH17C1									0.00	0	
TH17C: On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	9,000,000,00
Total TH17C2 SPOT									0.00	0	9,000,000,00
Total For TH17C2									0.00	0	9,000,000,00
TH17D: On 21/02/2026 Spot Bond					0.00000	100.04129			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17D: On 21/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		31,000,000,000,000.00		310,000,000	8,200,000,00
Total TH17D2 SPOT								31,000,000,000,000.00		310,000,000	8,200,000,00
Total For TH17D2								31,000,000,000,000.00		310,000,000	8,200,000,00
TH17O On 21/02/2022 Spot Bond					0.00000	100.02493			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TH17O: On 21/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	33,200,000,00
Total TH17O2 SPOT									0.00	0	33,200,000,00
Total For TH17O2									0.00	0	33,200,000,00
TL23 On 05/09/2022 Spot Bond					0.00000	101.03784			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.34000	104.01947	6.34000	104.00154			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.99000	108.55130	6.99000	108.53070			0.00	0	2,480,000,00
Total TL25 SPOT									0.00	0	2,480,000,00
Total For TL25									0.00	0	2,480,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	100.65620			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.68081			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.44000	103.24813	8.44000	103.22468			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.00658			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.95936				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.28685				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.18870				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86000	107.62835	6.86000	107.60830			5,762,400,000,000.00	840,000,000	1,559,788,400	
Total TN23 SPOT									5,762,400,000,000.00	840,000,000	1,559,788,400	
Total For TN23									5,762,400,000,000.00	840,000,000	1,559,788,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	29.65548	100.00000	29.58912			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.79500	104.70753	8.79500	104.68305			2,321,880,000,000.00	264,000,000	2,254,919,700	
Total TN25 SPOT									2,321,880,000,000.00	264,000,000	2,254,919,700	
Total For TN25									2,321,880,000,000.00	264,000,000	2,254,919,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.17227	100.00000	16.13668			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.84000	96.09549	9.84000	96.07000			0.00	0	18,852,587,400	
Total TN27 SPOT									0.00	0	18,852,587,400	
Total For TN27									0.00	0	18,852,587,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.84169	100.00000	9.81967			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN30 On 09/10/2030 Spot Bond			11.01500	98.45956	11.01500	98.43056			2,643,600,000,000.00	240,000,000	1,320,000,000	
Total TN30 SPOT									2,643,600,000,000.00	240,000,000	1,320,000,000	
Total For TN30									2,643,600,000,000.00	240,000,000	1,320,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.00319	8.00000	116.97799			0.00	0		
Total TN30/R2030 SPOT									0.00	0		
Total For TN30/R2030									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.82000	93.34275	11.82000	93.31330			39,336,960,000,000.00	3,328,000,000	10,829,000,000
Total TN40 SPOT									19,336,960,000,000.00	3,328,000,000	10,829,000,000
Total For TN40									19,336,960,000,000.00	3,328,000,000	10,829,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.36122	10.75000	101.33205			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.91401			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.92452			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.91445	7.61000	103.25570			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.78449			0.00	0	358,995,520
Total TR5OM1 SPOT									0.00	0	358,995,520
Total For TR5OM1									0.00	0	358,995,520
TRA3A On 14/11/2022 Spot Bond					0.00000	99.39016			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.35000	102.75256	6.35000	102.73482			0.00	0	
Total TRA3A4 SPOT									0.00	0	
Total For TRA3A4									0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.09151			0.00	0	
Total TRA3A7 SPOT									0.00	0	
Total For TRA3A7									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.13523			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.49926			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.58249			0.00	0	
Total TRA4A2 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 TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.61426				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.64000	106.68565	6.64000	106.66651				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.58249				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.61426				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.00195	8.62000	100.97853				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.38883				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.42847				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.05038				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.34262				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.94330				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.94189				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.54865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	98.45534				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	97.77038				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	95.86286				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.95199				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.43796				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.15945				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	101.00973				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.77412				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.52859				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TWC38 On 17/01/2022 Spot Bond					0.00000	100.46088			0.00	0	
Total TWC388 SPOT									0.00	0	
Total For TWC388									0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.39344			0.00	0	
Total TWC389 SPOT									0.00	0	
Total For TWC389									0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.30943			0.00	0	8,200,000,00
Total TWC390 SPOT									0.00	0	8,200,000,00
Total For TWC390									0.00	0	8,200,000,00
TWC39 On 04/02/2022 Spot Bond					0.00000	100.21722			0.00	0	
Total TWC391 SPOT									0.00	0	
Total For TWC391									0.00	0	
TWC39 On 18/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	72,500,000,000	42,000,000,00	
Total TWC392 SPOT								50,000,000,000,000.00	72,500,000,000	42,000,000,00	
Total For TWC392								50,000,000,000,000.00	72,500,000,000	42,000,000,00	
UG26 On 09/03/2026 Spot Bond			10.27000	105.90617	10.27000	105.87687			0.00	0	
Total UG26 SPOT									0.00	0	
Total For UG26									0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.09392			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.10977			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.11709			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.14875			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.67630			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.49087			0.00	0	
Total VKE11 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 VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.95875				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.09143				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.09626				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.00282				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	99.92572				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.05063				0.00	140,000,000	70,000,000
Total WHL03 SPOT										0.00	140,000,000	70,000,000
Total For WHL03										0.00	140,000,000	70,000,000
Total for SPOT										1.21e+017	286,097,249,600	742,523,463,720
Total for SPOT :										1.21e+017	286,097,249,600	742,523,463,720
Total Futures										1.21e+017	286,097,254,647	742,524,461,870
Total Options										0.00	0	126,360
Grand Total:										1.21e+017	286,097,254,647	742,524,588,230