



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.11842	79.74401	11.15622	79.54185			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.33450	76.97111	11.37372	76.76721			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.55481	77.99535	11.59566	77.78895			0.00	0	
ES33	On	03/11/2022	Bond Future			11.78348	75.23965	11.82607	75.03054			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.52478	78.92718	11.55224	78.75564			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			11.72497	75.66400	11.75345	75.49114			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			11.92368	76.67136	11.95331	76.49641			0.00	0	
ES42	On	03/11/2022	Bond Future			12.12967	73.41904	12.16055	73.24187			0.00	0	
Total ES42 Future												0.00	0	4,72
Total For ES42												0.00	0	4,72
I2025	On	03/02/2022	Bond Future			154.88653	154.88653	154.90453	154.90453			0.00	0	2,15
I2025	On	05/05/2022	Bond Future			156.84023	156.84023	156.86008	156.86008			31,368,046.00	200	4,92
I2025	On	04/08/2022	Bond Future			157.31012	157.31012	157.33054	157.33054			0.00	0	11

an
est

33

37

0

0

10

10

79

30

0

0

19

19

30

29

31

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			159.37433	159.37433	159.39516	159.39516			0.00	0	
Total I2025 Future												31,368,046.00	200	7,28
Total For I2025												31,368,046.00	200	7,28
I2029	On	03/02/2022	Bond Future			113.51384	113.51384	113.28494	113.28494			0.00	0	2,24
I2029	On	05/05/2022	Bond Future			113.73975	113.73975	113.50915	113.50915			0.00	0	2,38
I2029	On	04/08/2022	Bond Future			115.25278	115.25278	115.01936	115.01936			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			115.53801	115.53801	115.30175	115.30175			0.00	0	
Total I2029 Future												0.00	0	6,47
Total For I2029												0.00	0	6,47
I2033	On	03/02/2022	Bond Future			110.21870	110.21870	109.99979	109.99979			0.00	0	2,71
I2033	On	05/05/2022	Bond Future			110.32543	110.32543	110.10481	110.10481			0.00	0	2,90
I2033	On	04/08/2022	Bond Future			111.79283	111.79283	111.56962	111.56962			0.00	0	4,90
I2033	On	03/11/2022	Bond Future			111.95152	111.95152	111.72552	111.72552			0.00	0	
Total I2033 Future												0.00	0	10,64
Total For I2033												0.00	0	10,64
I2038	On	03/02/2022	Bond Future			124.59479	124.59479	124.26635	124.26635			0.00	0	3,71
I2038	On	05/05/2022	Bond Future			126.16642	126.16642	125.83506	125.83506			0.00	0	2,98
I2038	On	04/08/2022	Bond Future			126.02616	126.02616	125.69082	125.69082			0.00	0	2,60
I2038	On	03/11/2022	Bond Future			127.67995	127.67995	127.34029	127.34029			0.00	0	
Total I2038 Future												0.00	0	9,42
Total For I2038												0.00	0	9,42
I2046	On	03/02/2022	Bond Future			114.53447	114.53447	113.76422	113.76422			0.00	0	9,81
I2046	On	05/05/2022	Bond Future			114.08434	114.08434	113.30549	113.30549			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			115.60198	115.60198	114.81316	114.81316			0.00	0	60
I2046	On	03/11/2022	Bond Future			115.19081	115.19081	114.39200	114.39200			0.00	0	
Total I2046 Future												0.00	0	24,48
Total For I2046												0.00	0	24,48
I2050	On	03/02/2022	Bond Future			116.59583	116.59583	115.50237	115.50237			0.00	0	6,14
I2050	On	05/05/2022	Bond Future			118.06649	118.06649	116.96049	116.96049			0.00	0	7,41
I2050	On	04/08/2022	Bond Future			117.61641	117.61641	116.49602	116.49602			0.00	0	1,18
I2050	On	03/11/2022	Bond Future			119.15992	119.15992	118.02466	118.02466			0.00	0	
Total I2050 Future												0.00	0	14,82
Total For I2050												0.00	0	14,82
R186	On	03/02/2022	Bond Future			7.63831	112.84359	7.67585	112.68294		5.26	0.00	0	44,58
R186	On	05/05/2022	Bond Future			7.81994	114.23895	7.85981	114.07749		5.23	815,894,580.90	7,142	49,08
R186	On	04/08/2022	Bond Future			8.00725	110.44393	8.04996	110.28070		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.20871	111.86788	8.25462	111.70261		5.12	0.00	0	

Contract 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												815,894,580.90	7,142	93,64
R186	On	03/02/2022	Bond Future	7.28	Call			32.16000	0.03216	38,120	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,740.80000	1.74080	1,586,110	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			35.17000	0.03517	41,690	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,700.25000	1.70025	1,546,120	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			38.41000	0.03841	45,550	5.09	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,659.94000	1.65994	1,506,430	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			111.34000	0.11134	98,550	5.91	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			2,392.17000	2.39217	2,503,860	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			589.42000	0.58942	539,650	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,421.44000	2.42144	2,533,790	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			579.07000	0.57907	529,960	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,509.89000	2.50989	2,624,180	5.38	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			548.76000	0.54876	501,590	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,306.87000	1.30687	1,385,760	5.19	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,225.22000	1.22522	1,142,650	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,923.52000	1.92352	2,023,070	5.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			797.15000	0.79715	735,240	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,363.24000	2.36324	2,474,260	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			600.13000	0.60013	549,690	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			82.98000	0.08298	91,970	4.90	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			4,775.06000	4.77506	4,622,590	4.90	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			375.76000	0.37576	408,260	4.91	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			2,753.17000	2.75317	2,624,210	4.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			608.22000	0.60822	654,880	5.01	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			3,421.87000	3.42187	3,552,310	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			321.08000	0.32108	290,060	5.55	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			4,444.01000	4.44401	4,586,210	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			180.06000	0.18006	160,800	5.75	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			5,294.43000	5.29443	5,443,100	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,158.39000	2.15839	2,043,590	5.01	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			1,832.86000	1.83286	1,744,130	5.13	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,529.78000	1.52978	1,451,110	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,581.04000	6.58104	6,727,690	6.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			218.47000	0.21847	201,890	6.21	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			245.19000	0.24519	265,580	4.59	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			4,508.12000	4.50812	4,365,280	4.59	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,488.69000	1.48869	1,563,190	5.13	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,856.36000	1.85636	1,941,510	5.22	0.00	0	

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	8.14	Put		1,513.24000	1.51324	1,435,160	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,877.99000	1.87799	1,963,720	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,496.84000	1.49684	1,419,340	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,834.86000	1.83486	1,919,420	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,592.94000	2.59294	2,688,290	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,537.13000	1.53713	1,467,210	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,549.28000	2.54928	2,643,740	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,564.55000	1.56455	1,493,740	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,571.07000	2.57107	2,665,980	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,550.79000	1.55079	1,480,430	5.14	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											815,894,580.90	7,142	118,36
R197	On	03/02/2022	Bond Future			321.65973	321.65973	321.65946	321.65946		0.00	0	1,08
R197	On	05/05/2022	Bond Future			325.71714	325.71714	325.72013	325.72013		0.00	0	58
R197	On	04/08/2022	Bond Future			321.64888	321.64888	321.65203	321.65203		0.00	0	
R197	On	03/11/2022	Bond Future			325.86992	325.86992	325.87333	325.87333		0.00	0	
Total R197 Future											0.00	0	1,67
Total For R197											0.00	0	1,67
R202	On	03/02/2022	Bond Future			241.19740	241.19740	240.03600	240.03600		0.00	0	6,62
R202	On	05/05/2022	Bond Future			244.23999	244.23999	243.06634	243.06634		488,479.98	2	6,34
R202	On	04/08/2022	Bond Future			243.02656	243.02656	241.83756	241.83756		0.00	0	5
R202	On	03/11/2022	Bond Future			246.21567	246.21567	245.01126	245.01126		0.00	0	
Total R202 Future											488,479.98	2	13,06
Total For R202											488,479.98	2	13,06
R2023	On	03/02/2022	Bond Future			5.14501	106.08465	5.15175	106.07767	1.04	0.00	0	15,42
R2023	On	05/05/2022	Bond Future			5.20162	103.47238	5.20915	103.46639	0.89	0.00	0	12,92
R2023	On	04/08/2022	Bond Future			5.21634	104.80121	5.22694	104.79538	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future			5.08988	102.27760	5.10848	102.27186	0.36	0.00	0	
Total R2023 Future											0.00	0	28,35
R2023	On	03/02/2022	Bond Future	5.06	Call			38.43000	0.03843	38,140	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			133.48000	0.13348	126,210	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			42.20000	0.04220	41,970	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			126.89000	0.12689	119,680	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			46.19000	0.04619	46,040	0.94	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			120.51000	0.12051	113,380	0.94	0.00	0
R2023	On	05/05/2022	Bond Future	6.29	Put			21.67000	0.02167	20,790	1.10	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Call			882.68000	0.88268	887,810	1.10	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Put			21.13000	0.02113	20,270	1.10	0.00	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	6.31	Call			890.08000	0.89008	895,210	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			20.69000	0.02069	19,830	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			875.37000	0.87537	880,480	1.10	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			498.69000	0.49869	502,990	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			58.76000	0.05876	57,230	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			503.27000	0.50327	507,590	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			57.88000	0.05788	56,370	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			507.86000	0.50786	512,190	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			57.02000	0.05702	55,520	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			34.50000	0.03450	33,370	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			386.84000	0.38684	391,420	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			35.34000	0.03534	34,180	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			389.59000	0.38959	394,190	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			35.03000	0.03503	33,890	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			392.13000	0.39213	396,740	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	28,35
R2030	On	03/02/2022	Bond Future			9.24350	93.26252	9.30606	92.93115		8.76	0.00	0	71,00
R2030	On	05/05/2022	Bond Future			9.43502	94.41577	9.50036	94.08125		8.61	111,882,687.45	1,185	46,20
R2030	On	04/08/2022	Bond Future			9.63503	91.64287	9.70359	91.30422		8.61	0.00	0	
R2030	On	03/11/2022	Bond Future			9.83269	92.82450	9.90455	92.48154		8.30	0.00	0	
Total R2030 Future												111,882,687.45	1,185	117,20
R2030	On	03/02/2022	Bond Future	8.85	Put			2,482.38000	2.48238	2,164,780	8.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			2,607.62000	2.60762	2,917,710	9.23	0.00	0	90
R2030	On	03/02/2022	Bond Future	9.80	Put			43.54000	0.04354	22,260	9.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			3,095.07000	3.09507	3,414,370	9.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			22.98000	0.02298	10,910	9.44	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			7,719.49000	7.71949	8,050,850	10.90	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			0.01000	0.00001	0,000	10.90	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,078.43000	1.07843	1,300,110	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			321.70000	0.32170	212,010	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,682.52000	1.68252	1,954,710	8.91	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			145.59000	0.14559	86,410	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,511.35000	2.51135	2,818,980	9.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			49.32000	0.04932	25,580	9.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			903.64000	0.90364	1,104,560	8.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			408.88000	0.40888	278,430	8.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,006.71000	1.00671	1,220,270	8.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			354.65000	0.35465	236,840	8.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call		1,042.30000	1.04230	1,259,960	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		337.89000	0.33789	224,180	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		206.75000	0.20675	277,680	8.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		1,303.95000	1.30395	1,043,510	8.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		370.19000	0.37019	481,110	8.39	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		932.87000	0.93287	712,420	8.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		744.55000	0.74455	923,390	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		0.17000	0.00017	0,250	8.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,006.88000	5.00688	4,675,590	8.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		20.25000	0.02025	29,310	8.10	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		2,744.63000	2.74463	2,422,320	8.10	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		31.68000	0.03168	45,450	8.11	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		512.71000	0.51271	360,180	8.57	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		4,000.90000	4.00090	4,261,710	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		562.71000	0.56271	489,000	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		4,040.15000	4.04015	4,301,960	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		553.33000	0.55333	480,620	9.01	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		420.58000	0.42058	483,670	7.94	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		513.48000	0.51348	586,860	7.99	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		3,699.56000	3.69956	3,438,420	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,326.86000	1.32686	1,470,040	8.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,098.98000	2.09898	1,907,640	8.34	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		20.94000	0.02094	25,440	8.24	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		839.05000	0.83905	738,000	8.75	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		9,657.66000	9.65766	9,327,640	8.24	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		74.24000	0.07424	88,500	8.10	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		7,369.63000	7.36963	7,049,370	8.10	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		182.10000	0.18210	213,550	7.99	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		5,642.27000	5.64227	5,339,200	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,034.59000	4.03459	3,763,160	7.94	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		4,079.51000	4.07951	4,342,320	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		544.09000	0.54409	472,380	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		7,584.94000	7.58494	7,898,270	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		132.24000	0.13224	111,050	10.04	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		3,099.65000	3.09965	3,333,120	8.75	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,209.24000	4.20924	3,965,240	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,852.57000	1.85257	2,004,890	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,663.28000	2.66328	2,476,950	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,875.70000	1.87570	2,029,220	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,636.59000	2.63659	2,451,460	8.34	0.00	0	

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	8.30	Call			265.32000	0.26532	299,990	8.13	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,898.99000	1.89899	2,053,700	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,610.09000	2.61009	2,426,150	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,442.73000	6.44273	6,725,380	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			555.54000	0.55554	499,540	9.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			914.78000	0.91478	1,009,430	8.01	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			7,528.28000	7.52828	7,224,300	8.13	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,322.18000	2.32218	2,171,050	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3,179.44000	3.17944	3,372,200	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,301.93000	2.30193	2,151,730	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			3,206.66000	3.20666	3,400,340	8.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,282.14000	2.28214	2,132,860	8.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3,152.65000	3.15265	3,344,480	8.35	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												111,882,687.45	1,185	142,02
R2032	On	03/02/2022	Bond Future			9.70801	93.67398	9.75042	93.42153		9.86	0.00	0	86,34
R2032	On	05/05/2022	Bond Future			9.89005	90.68457	9.93410	90.42995		9.97	0.00	0	66,82
R2032	On	04/08/2022	Bond Future			10.07405	91.86921	10.11996	91.61154		9.54	0.00	0	
R2032	On	03/11/2022	Bond Future			10.26449	88.90565	10.31239	88.64469		9.59	0.00	0	
Total R2032 Future												0.00	0	153,18
R2032	On	03/02/2022	Bond Future	8.91	Call			0.41000	0.00041	0,460	8.82	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			5,182.77000	5.18277	4,930,370	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			6.77000	0.00677	8,140	8.83	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call			6,767.40000	6.76740	7,019,670	11.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			0.29000	0.00029	0,110	11.72	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			7,723.18000	7.72318	7,975,590	11.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			5,143.52000	5.14352	5,394,260	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			3.19000	0.00319	1,480	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			5,198.19000	5.19819	5,449,050	11.25	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			1,337.73000	1.33773	1,136,270	9.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			6,499.35000	6.49935	6,751,530	11.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			0.44000	0.00044	0,170	11.64	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,990.55000	3.99055	4,236,320	10.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			14.41000	0.01441	7,730	10.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			4,045.57000	4.04557	4,291,710	10.86	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			0.06000	0.00006	0,020	11.93	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			4,485.51000	4.48551	4,734,090	11.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			7.83000	0.00783	3,960	11.04	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			3,496.33000	3.49633	3,737,650	10.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.35	Put			25.67000	0.02567	14,540	10.61	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,880.56000	3.88056	4,125,510	10.79	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			2.95000	0.00295	1,360	11.25	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,935.55000	3.93555	4,180,920	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			15.38000	0.01538	8,300	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			1,230.58000	1.23058	1,391,590	9.67	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			347.65000	0.34765	256,210	9.67	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,866.05000	1.86605	2,065,460	9.94	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			13.51000	0.01351	7,200	10.86	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			2,369.78000	2.36978	2,588,700	10.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			94.09000	0.09409	60,560	10.13	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			349.81000	0.34981	415,510	9.12	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			1,129.15000	1.12915	942,400	9.12	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			462.17000	0.46217	544,080	9.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			16.41000	0.01641	8,910	10.79	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			883.13000	0.88313	1,014,010	9.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			530.06000	0.53006	408,490	9.50	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			3,732.53000	3.73253	3,481,450	8.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			257.24000	0.25724	308,230	9.02	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			941.68000	0.94168	771,140	9.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			167.13000	0.16713	114,090	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			274.17000	0.27417	327,960	9.04	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			1,294.32000	1.29432	1,095,660	9.04	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			350.42000	0.35042	314,890	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			998.10000	0.99810	1,078,260	9.47	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			3,140.79000	3.14079	3,305,080	10.28	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,118.42000	1.11842	1,028,090	10.28	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			380.22000	0.38022	342,180	11.38	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			6,339.54000	6.33954	6,558,140	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			356.27000	0.35627	320,250	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			6,386.26000	6.38626	6,605,350	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			7,091.73000	7.09173	7,317,600	11.66	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			272.64000	0.27264	243,890	11.66	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			6,152.76000	6.15276	6,369,340	11.38	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,072.42000	3.07242	2,897,960	9.47	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,730.33000	2.73033	2,882,780	10.15	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,326.46000	1.32646	1,224,290	10.15	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			6,433.02000	6.43302	6,652,600	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			344.66000	0.34466	309,620	11.47	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,484.36000	1.48436	1,575,340	9.07	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	Op Intere
R2032	On	04/08/2022	Bond Future	9.72	Put		3,762.90000	3.76290	3,596,210	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,767.25000	2.76725	2,902,480	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,320.38000	2.32038	2,197,940	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,798.08000	2.79808	2,934,190	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		505.02000	0.50502	468,630	11.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		9,590.73000	9.59073	9,820,580	11.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,295.59000	2.29559	2,174,030	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		376.75000	0.37675	409,210	8.53	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		7,140.74000	7.14074	6,915,530	8.53	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		372.03000	0.37203	344,210	11.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,829.06000	2.82906	2,966,060	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,271.00000	2.27100	2,150,330	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		8,304.47000	8.30447	8,525,750	11.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Call		0.00000	0.00000	3,860,340	9.63	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		0.00000	0.00000	2,266,640	9.63	815,990.40	360	18
R2032	On	03/11/2022	Bond Future	10.66	Call		4,033.34000	4.03334	4,190,230	9.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,169.96000	2.16996	2,065,890	9.71	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call		0.00000	0.00000	906,330	8.75	326,278.80	360	18
R2032	On	03/11/2022	Bond Future	9.31	Put		0.00000	0.00000	6,326,680	8.75	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		0.00000	0.00000	2,665,960	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		0.00000	0.00000	3,238,790	9.35	582,982.20	180	18
Total R2032 Option											1,725,251.40	900	12,78
Total For R2032											1,725,251.40	900	165,96
R2035	On	03/02/2022	Bond Future			10.18209	94.60969	10.20933	94.42862	11.03	283,829,070.00	3,000	58,12
R2035	On	05/05/2022	Bond Future			10.36071	91.27880	10.38888	91.09648	11.21	273,836,400.00	3,000	59,7
R2035	On	04/08/2022	Bond Future			10.54645	92.43104	10.57576	92.24651	10.73	0.00	0	
R2035	On	03/11/2022	Bond Future			10.72808	89.16331	10.75855	88.97648	10.84	0.00	0	
Total R2035 Future											557,665,470.00	6,000	117,83
R2035	On	03/02/2022	Bond Future	9.70	Call		23.47000	0.02347	24,560	9.96	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		3,496.10000	3.49610	3,316,120	9.96	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		157.85000	0.15785	170,570	10.33	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		6,727.06000	6.72706	6,907,320	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,370.49000	6.37049	6,550,340	13.26	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		1,211.54000	1.21154	1,071,140	10.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call		9,337.77000	9.33777	9,518,810	13.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		0.04000	0.00004	0,010	13.92	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call		10,182.14000	10.18214	10,363,200	14.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		0.01000	0.00001	0,000	14.11	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call		5,230.78000	5.23078	5,407,910	12.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.28	Put			1.67000	0.00167	0,860	13.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			7,022.77000	7.02277	7,203,270	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			1.13000	0.00113	0,560	13.42	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			7,375.83000	7.37583	7,556,530	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			0.70000	0.00070	0,330	13.50	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.35	Call			1,371.31000	1.37131	1,470,670	11.26	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			2.61000	0.00261	1,390	13.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			6,430.05000	6.43005	6,609,970	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			2.43000	0.00243	1,280	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			6,489.55000	6.48955	6,669,550	13.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			2.26000	0.00226	1,190	13.30	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			917.01000	0.91701	989,710	11.01	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			9.71000	0.00971	5,770	12.89	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			5,351.34000	5.35134	5,528,900	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			8.49000	0.00849	4,980	12.93	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			5,712.31000	5.71231	5,890,940	13.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			5.64000	0.00564	3,200	13.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			464.94000	0.46494	380,860	11.24	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			444.43000	0.44443	362,720	11.26	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			2,727.26000	2.72726	2,875,690	11.93	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			122.59000	0.12259	89,950	11.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,957.94000	2.95794	3,111,360	12.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			99.15000	0.09915	71,500	12.04	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			2,107.71000	2.10771	1,939,360	10.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			481.68000	0.48168	522,350	10.72	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			713.76000	0.71376	605,390	11.01	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			992.70000	0.99270	1,070,290	11.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			657.27000	0.65727	553,790	11.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,326.38000	1.32638	1,423,370	11.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			316.97000	0.31697	293,740	13.09	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			3,419.77000	3.41977	3,531,350	11.47	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,854.11000	3.85411	3,973,050	11.63	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			1,315.74000	1.31574	1,245,000	11.47	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,128.55000	1.12855	1,065,170	11.63	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			7,855.59000	7.85559	8,014,370	13.08	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			322.13000	0.32213	298,590	13.08	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,907.36000	7.90736	8,066,450	13.09	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,959.15000	7.95915	8,118,550	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			311.89000	0.31189	288,970	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			13,061.68000	13.06168	13,238,580	14.46	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
R2035	On	05/05/2022	Bond Future	12.64	Put		57.63000	0.05763	52,210	14.46	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call		3,415.34000	3.41534	3,514,560	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,391.36000	2.39136	2,306,050	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		929.92000	0.92992	971,090	9.66	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,065.18000	3.06518	3,158,090	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,662.64000	2.66264	2,571,020	10.63	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call		520.49000	0.52049	546,270	9.55	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		2,443.56000	2.44356	2,357,000	10.70	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,379.59000	3.37959	3,478,190	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,417.47000	2.41747	2,331,540	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		516.73000	0.51673	491,180	12.74	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		3,343.75000	3.34375	3,441,720	10.70	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		7,456.68000	7.45668	7,297,930	9.55	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		5,732.29000	5.73229	5,588,930	9.66	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,701.04000	2.70104	2,786,860	10.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		2,989.37000	2.98937	2,890,660	10.53	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,944.71000	4.94471	5,066,380	11.13	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,556.04000	1.55604	1,493,180	11.13	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		9,832.22000	9.83222	9,991,200	12.74	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,706.38000	4.70638	4,818,620	10.96	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,355.75000	2.35575	2,281,160	10.96	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,632.37000	4.63237	4,743,620	10.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,399.65000	2.39965	2,324,070	10.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,669.32000	4.66932	4,781,060	10.95	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,377.62000	2.37762	2,302,530	10.95	0.00	0	
Total R2035 Option											0.00	0	15,46
Total For R2035											557,665,470.00	6,000	133,32
R2037	On	03/02/2022	Bond Future			10.37067	86.11265	10.40781	85.86322	12.21	215,281,625.00	2,500	110,94
R2037	On	05/05/2022	Bond Future			10.54450	87.17748	10.58293	86.92588	11.86	217,943,700.00	2,500	70,33
R2037	On	04/08/2022	Bond Future			10.72396	84.05977	10.76391	83.80506	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future			10.89733	85.14370	10.93879	84.88580	11.52	0.00	0	
Total R2037 Future											433,225,325.00	5,000	181,27
R2037	On	03/02/2022	Bond Future	11.47	Put		1.78000	0.00178	0,830	14.79	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,585.26000	6.58526	6,833,600	14.75	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		2.06000	0.00206	0,970	14.75	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,644.58000	6.64458	6,892,990	14.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1.92000	0.00192	0,900	14.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,703.83000	6.70383	6,952,310	14.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,970.30000	7.97030	8,192,510	13.81	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2037	On	05/05/2022	Bond Future	11.84	Put		313.86000	0.31386	284,470	13.81	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,866.98000	7.86698	8,088,380	13.77	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		324.12000	0.32412	293,920	13.77	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,918.63000	7.91863	8,140,430	13.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		318.95000	0.31895	289,150	13.79	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,415.02000	5.41502	5,593,470	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,390.37000	1.39037	1,314,110	12.47	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call		1,062.79000	1.06279	1,128,020	10.78	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		5,447.85000	5.44785	5,258,370	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,302.99000	3.30299	3,440,320	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,452.67000	2.45267	2,337,030	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,522.91000	4.52291	4,686,500	12.18	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.89	Put		2,506.50000	2.50650	2,389,120	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,338.76000	3.33876	3,476,960	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,479.58000	2.47958	2,363,070	11.86	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.21	Put		1,754.64000	1.75464	1,663,520	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,860.13000	7.86013	8,066,910	13.38	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		791.20000	0.79120	743,270	13.38	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call		3,374.47000	3.37447	3,513,540	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,710.18000	4.71018	4,867,300	11.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,393.30000	2.39330	2,292,520	11.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,635.77000	4.63577	4,791,540	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,438.04000	2.43804	2,335,910	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,672.77000	4.67277	4,829,220	11.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,415.43000	2.41543	2,313,980	11.57	0.00	0	
Total R2037 Option											0.00	0	2,2!
Total For R2037											433,225,325.00	5,000	183,5!
R2040	On	03/02/2022	Bond Future			10.44463	88.58076	10.47163	88.38383	12.78	221,451,900.00	2,500	74,8!
R2040	On	05/05/2022	Bond Future			10.61138	89.67616	10.63929	89.47763	12.40	275,485,163.52	3,072	36,1!
R2040	On	04/08/2022	Bond Future			10.78324	86.34069	10.81222	86.13985	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future			10.94872	87.45404	10.97878	87.25069	12.05	0.00	0	
Total R2040 Future											496,937,063.52	5,572	111,0!
R2040	On	03/02/2022	Bond Future	10.60	Call		1,396.01000	1.39601	1,504,610	12.43	0.00	0	2,0!
R2040	On	03/02/2022	Bond Future	11.59	Put		0.96000	0.00096	0,470	15.28	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Put		469.00000	0.46900	380,670	12.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		7,463.53000	7.46353	7,659,900	15.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1.11000	0.00111	0,550	15.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		7,526.75000	7.52675	7,723,140	15.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1.04000	0.00104	0,500	15.25	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/02/2022	Bond Future	11.59	Call		7,589.88000	7.58988	7,786,320	15.28	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		6,476.24000	6.47624	6,299,510	10.87	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,097.28000	2.09728	2,182,650	12.17	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		8,677.24000	8.67724	8,851,010	14.61	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		2,591.45000	2.59145	2,478,290	12.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		338.45000	0.33845	313,690	14.61	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		8,732.46000	8.73246	8,906,550	14.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		333.14000	0.33314	308,700	14.63	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		343.15000	0.34315	364,950	10.87	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		14,781.59000	14.78159	14,975,370	16.16	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		48.99000	0.04899	44,240	16.16	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		8,621.94000	8.62194	8,795,390	14.59	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		343.76000	0.34376	318,680	14.59	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		488.84000	0.48884	513,600	11.18	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		8,750.58000	8.75058	8,574,500	11.18	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,705.96000	2.70596	2,795,050	12.18	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		2,445.78000	2.44578	2,357,190	12.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,972.22000	3.97222	4,085,140	12.57	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		3,487.76000	3.48776	3,376,010	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,418.77000	2.41877	2,330,850	12.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		4,012.66000	4.01266	4,126,250	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,392.02000	2.39202	2,304,770	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,724.15000	9.72415	9,892,840	14.58	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		672.42000	0.67242	640,270	14.58	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		3,931.95000	3.93195	4,044,200	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		5,208.91000	5.20891	5,332,780	12.18	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,501.62000	2.50162	2,422,140	12.18	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		5,249.71000	5.24971	5,374,110	12.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,478.28000	2.47828	2,399,330	12.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,290.63000	5.29063	5,415,550	12.20	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,455.13000	2.45513	2,376,700	12.20	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											496,937,063.52	5,572	117,90
R2044	On	03/02/2022	Bond Future			10.49338	85.32962	10.51023	85.20384	13.42	426,648,100.00	5,000	29,80
R2044	On	05/05/2022	Bond Future			10.65162	86.38479	10.66899	86.25828	13.02	431,923,950.00	5,000	39,60
R2044	On	04/08/2022	Bond Future			10.81439	83.13151	10.83241	83.00359	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future			10.97072	84.20347	10.98940	84.07397	12.65	0.00	0	
Total R2044 Future											858,572,050.00	10,000	69,40
R2044	On	03/02/2022	Bond Future	11.59	Call		7,461.05000	7.46105	7,586,180	16.19	0.00	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	03/02/2022	Bond Future	11.59	Put		1.45000	0.00145	0,800	16.19	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		7,524.85000	7.52485	7,650,030	16.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1.35000	0.00135	0,750	16.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		7,588.57000	7.58857	7,713,780	16.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1.26000	0.00126	0,690	16.25	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		8,641.99000	8.64199	8,749,720	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		361.64000	0.36164	342,860	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,697.52000	8.69752	8,805,490	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		356.09000	0.35609	337,550	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,753.06000	8.75306	8,861,250	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		350.64000	0.35064	332,320	15.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,337.90000	2.33790	2,280,650	13.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,116.15000	4.11615	4,185,960	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,391.09000	2.39109	2,332,980	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,157.85000	4.15785	4,228,090	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,364.37000	2.36437	2,306,690	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,199.70000	4.19970	4,270,370	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,284.68000	5.28468	5,361,320	12.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,521.73000	2.52173	2,468,870	12.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,326.37000	5.32637	5,403,350	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,498.07000	2.49807	2,445,550	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,243.10000	5.24310	5,319,390	12.79	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,545.59000	2.54559	2,492,380	12.79	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											858,572,050.00	10,000	69,44
R2048	On	03/02/2022	Bond Future			10.43785	88.85139	10.45470	88.72101	13.16	546,436,048.50	6,150	165,00
R2048	On	05/05/2022	Bond Future			10.58800	85.51333	10.60536	85.38227	13.44	525,906,979.50	6,150	45,72
R2048	On	04/08/2022	Bond Future			10.74291	86.59218	10.76092	86.45963	12.89	0.00	0	
R2048	On	03/11/2022	Bond Future			10.89281	83.31150	10.91148	83.17735	13.07	0.00	0	
Total R2048 Future											1,072,343,028.00	12,300	210,75
R2048	On	03/02/2022	Bond Future	10.20	Put		2,204.63000	2.20463	2,077,580	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		7,260.57000	7.26057	7,390,060	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		2.06000	0.00206	1,170	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		7,326.47000	7.32647	7,456,010	15.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1.93000	0.00193	1,090	15.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		7,392.26000	7.39226	7,521,850	15.70	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1.80000	0.00180	1,010	15.70	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		2,115.53000	2.11553	2,199,220	13.04	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		255.98000	0.25598	209,290	13.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.90	Call		3,402.90000	3.40290	3,513,450	13.60	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		78.98000	0.07898	59,150	13.60	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		4,081.19000	4.08119	4,199,570	13.90	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		41.92000	0.04192	29,920	13.90	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		378.01000	0.37801	390,010	12.17	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		1,588.18000	1.58818	1,469,800	12.17	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		664.28000	0.66428	690,470	12.38	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		1,088.81000	1.08881	984,620	12.38	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,055.87000	1.05587	1,100,600	12.58	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		5.47000	0.00547	4,840	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		5,337.21000	5.33721	5,206,200	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		40.74000	0.04074	39,310	12.18	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		3,684.14000	3.68414	3,552,330	12.18	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		196.27000	0.19627	199,600	12.09	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		707.06000	0.70706	621,410	12.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		373.40000	0.37340	353,810	15.71	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		8,552.46000	8.55246	8,663,440	15.67	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		385.19000	0.38519	365,110	15.67	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,609.47000	8.60947	8,720,690	15.69	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		379.29000	0.37929	359,450	15.69	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,666.41000	8.66641	8,777,880	15.71	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,160.06000	4.16006	4,232,360	12.89	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,434.77000	2.43477	2,374,520	12.89	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,074.84000	4.07484	4,146,220	12.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,491.47000	2.49147	2,430,300	12.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,117.36000	4.11736	4,189,200	12.88	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,462.98000	2.46298	2,402,270	12.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,646.11000	2.64611	2,591,010	13.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		5,464.59000	5.46459	5,544,000	13.42	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,622.35000	2.62235	2,567,610	13.42	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		5,376.93000	5.37693	5,455,630	13.39	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,669.79000	2.66979	2,614,340	13.39	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		5,420.85000	5.42085	5,499,900	13.41	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											1,072,343,028.00	12,300	215,30
R209	On	03/02/2022	Bond Future			10.15929	73.23097	10.19636	73.01491	12.33	0.00	0	15,30
R209	On	05/05/2022	Bond Future			10.31729	70.99426	10.35555	70.77633	12.52	0.00	0	10,90
R209	On	04/08/2022	Bond Future			10.47548	71.92170	10.51510	71.70108	12.02	0.00	0	
R209	On	03/11/2022	Bond Future			10.63697	69.70648	10.67801	69.48310	12.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R209 Future												0.00	0	26,34	
R209	On	03/02/2022	Bond Future	11.04	Put			6.62000	0.00662	3,520	14.48		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,578.06000	4.57806	4,790,610	14.43		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			7.59000	0.00759	4,080	14.43		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,630.44000	4.63044	4,843,200	14.45		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			7.09000	0.00709	3,790	14.45		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,682.80000	4.68280	4,895,760	14.48		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			338.06000	0.33806	307,330	14.28		0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			515.16000	0.51516	557,850	11.27		0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put			4,078.61000	4.07861	3,903,370	11.27		0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			1,567.45000	1.56745	1,661,200	12.19		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,144.19000	6.14419	6,330,980	14.26		0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put			2,170.98000	2.17098	2,046,800	12.19		0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call			3,207.94000	3.20794	3,351,580	12.85		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			1,015.41000	1.01541	941,120	12.85		0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put			343.36000	0.34336	312,220	14.26		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,189.16000	6.18916	6,376,360	14.28		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,667.94000	8.66794	8,871,710	15.29		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			136.63000	0.13663	122,470	15.29		0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call			6,099.33000	6.09933	6,285,700	14.24		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			348.82000	0.34882	317,260	14.24		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,275.09000	2.27509	2,169,700	11.85		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,629.33000	2.62933	2,743,010	11.83		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,325.23000	2.32523	2,218,290	11.83		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,659.44000	2.65944	2,773,900	11.84		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,300.15000	2.30015	2,193,990	11.84		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,689.50000	2.68950	2,804,730	11.85		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			4,029.86000	4.02986	4,164,450	12.38		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,154.80000	2.15480	2,066,010	12.38		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			3,963.89000	3.96389	4,097,300	12.35		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,193.44000	2.19344	2,103,470	12.35		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3,996.70000	3.99670	4,130,710	12.36		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,173.92000	2.17392	2,084,550	12.36		0.00	0	
Total R209 Option												0.00	0	32,6	
Total For R209												0.00	0	58,97	
R210	On	03/02/2022	Bond Future			213.50781	213.50781	213.49962	213.49962				0.00	0	1,1
R210	On	05/05/2022	Bond Future			213.32858	213.32858	213.32245	213.32245				0.00	0	1,0
R210	On	04/08/2022	Bond Future			216.16634	216.16634	216.16072	216.16072				0.00	0	2
R210	On	03/11/2022	Bond Future			216.08003	216.08003	216.07479	216.07479				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R210 Future												0.00	0	2,43
Total For R210												0.00	0	2,43
R213	On	03/02/2022	Bond Future			9.51752	88.05082	9.56493	87.79605		9.48	0.00	0	20,07
R213	On	05/05/2022	Bond Future			9.69895	85.58777	9.74823	85.33069		9.65	1,369,404.32	16	10,17
R213	On	04/08/2022	Bond Future			9.88858	86.67033	9.94004	86.41005		9.21	0.00	0	
R213	On	03/11/2022	Bond Future			10.07637	84.27216	10.13007	84.00863		9.24	0.00	0	
Total R213 Future												1,369,404.32	16	30,25
R213	On	03/02/2022	Bond Future	8.63	Call			0.11000	0.00011	0,130	8.57	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,210.77000	5.21077	4,956,020	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			14.19000	0.01419	7,360	10.50	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			5,325.74000	5.32574	5,579,880	11.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			1.05000	0.00105	0,420	11.07	0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			5,669.55000	5.66955	5,923,950	11.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			67.10000	0.06710	40,700	9.92	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			3,091.41000	3.09141	3,334,140	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			26.91000	0.02691	14,870	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			3,190.42000	3.19042	3,434,420	10.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			2,307.00000	2.30700	2,063,770	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,588.08000	3.58808	3,836,020	10.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			85.35000	0.08535	53,110	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,217.57000	2.21757	2,441,640	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			80.43000	0.08043	49,730	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,264.74000	2.26474	2,490,300	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			0.60000	0.00060	0,230	11.19	0.00	0	23
R213	On	03/02/2022	Bond Future	10.00	Call			2,359.74000	2.35974	2,588,110	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			1,952.39000	1.95239	1,717,350	8.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			672.55000	0.67255	791,670	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			591.78000	0.59178	456,130	9.21	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,294.69000	1.29469	1,472,850	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			23.71000	0.02371	12,940	10.31	0.00	0	23
R213	On	03/02/2022	Bond Future	9.96	Call			2,170.57000	2.17057	2,393,100	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1.14000	0.00114	1,400	8.58	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,234.45000	4.23445	3,979,940	8.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			43.53000	0.04353	55,070	8.63	0.00	0	23
R213	On	03/02/2022	Bond Future	9.76	Put			256.73000	0.25673	180,120	9.50	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			75.73000	0.07573	46,520	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			76.17000	0.07617	95,900	8.65	0.00	0	43
R213	On	05/05/2022	Bond Future	10.63	Put			417.25000	0.41725	371,980	10.39	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,893.20000	4.89320	5,105,630	10.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	05/05/2022	Bond Future	10.64	Put		410.44000	0.41044	365,790	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,934.98000	4.93498	5,148,020	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		403.73000	0.40373	359,690	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,851.47000	4.85147	5,063,280	10.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,160.76000	2.16076	2,285,370	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,464.54000	2.46454	2,328,870	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,186.24000	2.18624	2,311,750	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,439.32000	2.43932	2,304,550	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,211.86000	2.21186	2,338,280	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,414.29000	2.41429	2,280,430	9.14	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call		0.00000	0.00000	3,522,660	9.32	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		0.00000	0.00000	2,094,660	9.32	837,864.00	400	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,148.88000	2.14888	2,038,420	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		0.00000	0.00000	872,650	8.51	349,060.00	400	20
R213	On	03/11/2022	Bond Future	9.13	Put		0.00000	0.00000	5,697,110	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		0.00000	0.00000	2,473,760	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		0.00000	0.00000	2,949,370	9.07	589,874.00	200	20
R213	On	03/11/2022	Bond Future	10.38	Call		3,400.00000	3.40000	3,551,660	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,187.45000	2.18745	2,075,580	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,428.68000	3.42868	3,581,050	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,168.09000	2.16809	2,056,930	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,457.48000	3.45748	3,610,550	9.34	0.00	0	
Total R213 Option											1,776,798.00	1,000	3,45
Total For R213											3,146,202.32	1,016	33,70
R214	On	03/02/2022	Bond Future			10.44815	70.52137	10.47507	70.35793	13.29	0.00	0	17,14
R214	On	05/05/2022	Bond Future			10.60049	68.09646	10.62824	67.93174	13.54	0.00	0	8,44
R214	On	04/08/2022	Bond Future			10.75750	68.95555	10.78625	68.78881	13.00	0.00	0	
R214	On	03/11/2022	Bond Future			10.90959	66.57926	10.93934	66.41045	13.17	0.00	0	
Total R214 Future											0.00	0	25,55
R214	On	03/02/2022	Bond Future	11.39	Call		5,211.12000	5.21112	5,373,010	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		3.42000	0.00342	1,870	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,264.27000	5.26427	5,426,250	15.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		3.19000	0.00319	1,730	15.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		5,317.36000	5.31736	5,479,440	15.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		2.97000	0.00297	1,610	15.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		358.56000	0.35856	333,440	15.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,464.34000	6.46434	6,604,250	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		353.20000	0.35320	328,390	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,509.95000	6.50995	6,650,170	15.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.75	Put		347.91000	0.34791	323,410	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,418.73000	6.41873	6,558,330	15.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,145.60000	3.14560	3,237,140	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,095.16000	2.09516	2,019,960	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,178.83000	3.17883	3,270,940	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,071.98000	2.07198	1,997,350	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,212.02000	3.21202	3,304,690	12.99	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,048.82000	2.04882	1,974,750	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,043.59000	2.04359	1,978,550	13.28	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		4,291.81000	4.29181	4,394,690	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,082.79000	2.08279	2,016,860	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		4,325.76000	4.32576	4,429,090	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,063.11000	2.06311	1,997,630	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		4,359.81000	4.35981	4,463,580	13.28	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,55
Total for Bond											4,383,248,184.57	49,317	1,388,04
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	
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	

Contract 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 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	
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	

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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			825.91200	825.91200	824.18900	824.18900				0.00	0	5
GOVI On 05/05/2022 GOVI			836.12500	836.12500	834.38900	834.38900				0.00	0	4
GOVI On 04/08/2022 GOVI			846.92700	846.92700	845.17100	845.17100				0.00	0	
GOVI On 03/11/2022 GOVI			857.95700	857.95700	856.17900	856.17900				0.00	0	
Total GOVI Future										0.00	0	9
GOVI On 03/02/2022 GOVI	792.74	Call			314,490.00000	31.44900	331,720,000			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			314,390.00000	31.43900	331,620,000			0.00	0	
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			314,290.00000	31.42900	331,520,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			461,590.00000	46.15900	478,950,000			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			461,490.00000	46.14900	478,850,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			461,390.00000	46.13900	478,750,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			258,910.00000	25.89100	276,470,000			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	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			259,110.00000	25.91100	276,670,000		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			259,010.00000	25.90100	276,570,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			357,490.00000	35.74900	375,270,000		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			357,690.00000	35.76900	375,470,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			357,590.00000	35.75900	375,370,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	03/02/2022	Index Future			819.29700	819.29700	818.13300	818.13300			0.00	0	
AL37	On	05/05/2022	Index Future			829.42800	829.42800	828.25800	828.25800			0.00	0	
AL37	On	04/08/2022	Index Future			840.14300	840.14300	838.96000	838.96000			0.00	0	
AL37	On	03/11/2022	Index Future			851.08500	851.08500	849.88800	849.88800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			940.71300	940.71300	937.83800	937.83800			0.00	0	
AL7T	On	05/05/2022	Index Future			952.34500	952.34500	949.44400	949.44400			0.00	0	
AL7T	On	04/08/2022	Index Future			964.64800	964.64800	961.71300	961.71300			0.00	0	
AL7T	On	03/11/2022	Index Future			977.21200	977.21200	974.23900	974.23900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			837.03300	837.03300	835.27100	835.27100			0.00	0	1€
ALBI	On	05/05/2022	Index Future			847.38300	847.38300	845.60800	845.60800			0.00	0	2
ALBI	On	04/08/2022	Index Future			858.33000	858.33000	856.53500	856.53500			0.00	0	
ALBI	On	03/11/2022	Index Future			869.51000	869.51000	867.69100	867.69100			0.00	0	
Total ALBI Future												0.00	0	21
Total For ALBI												0.00	0	21
IGOV	On	03/02/2022	Index Future			304.51500	304.51500	303.54300	303.54300			0.00	0	3€
IGOV	On	05/05/2022	Index Future			308.35700	308.35700	307.37500	307.37500			0.00	0	1€
IGOV	On	04/08/2022	Index Future			312.41500	312.41500	311.42100	311.42100			0.00	0	
IGOV	On	03/11/2022	Index Future			316.55700	316.55700	315.55100	315.55100			0.00	0	
Total IGOV Future												0.00	0	4€
Total For IGOV												0.00	0	4€
Total for Index												0.00	0	71

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 16/02/2022		Jibar Future	4.19500	95.80500	4.19500	95.80500				0.00	0	
JIBAR f On 16/03/2022		Jibar Future	4.27500	95.72500	4.26500	95.73500				0.00	0	
JIBAR f On 20/04/2022		Jibar Future	4.62000	95.38000	4.63000	95.37000				0.00	0	
JIBAR f On 18/05/2022		Jibar Future	4.68000	95.32000	4.69000	95.31000				0.00	0	
JIBAR f On 15/06/2022		Jibar Future	5.06500	94.93500	5.05500	94.94500				0.00	0	
JIBAR f On 20/07/2022		Jibar Future	5.16000	94.84000	5.14000	94.86000				0.00	0	
JIBAR f On 21/09/2022		Jibar Future	5.53000	94.47000	5.53000	94.47000				0.00	0	
JIBAR f On 21/12/2022		Jibar Future	6.00000	94.00000	6.01000	93.99000				0.00	0	
JIBAR f On 15/03/2023		Jibar Future	6.34000	93.66000	6.35000	93.65000				0.00	0	
JIBAR f On 21/06/2023		Jibar Future	6.53500	93.46500	6.54000	93.46000				0.00	0	
JIBAR f On 20/09/2023		Jibar Future	6.74500	93.25500	6.75500	93.24500				0.00	0	
JIBAR f On 20/12/2023		Jibar Future	6.86500	93.13500	6.89000	93.11000				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										4,383,248,184.57	49,317	1,389,9€
ABCPI3 On 07/12/2023		Spot Bond	2.76000	315.34575	2.76000	315.29719				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	100.64109				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.78874				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	100.70152	9.65000	100.67545				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	10.81000	92.11988	10.81000	92.09325				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.92123				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	100.63166				0.00	0	
Total ABFN09 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 ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.16637				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.75190				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.51615				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.17131				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.50626				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.99384				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.71023				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.60370				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.35092				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.47579				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.40777				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.58763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.13306				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.06998				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.70173				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.96820				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.42827				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.01296				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.80752				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.99266				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.88154				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.18754				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.15357				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.15769				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.16068				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.47294				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.79234				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.83032				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.58359				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.33537				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.43729				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.22089				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.05324				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.82859				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.00123				0.00	0	300,000.00
Total ABJ03 SPOT										0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ03										0.00	0	300,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.84571				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK104 On 13/03/2024 Spot Bond			7.33000	7.33000	7.33000	147.68828				0.00	0	
Total ABK104 SPOT										0.00	0	
Total For ABK104										0.00	0	
ABK104 On 13/03/2024 Spot Bond			100.00000	32.20526	100.00000	32.13066				0.00	0	
Total ABK104/I2025 SPOT										0.00	0	
Total For ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	153.29400				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	204.15041				0.00	0	70,000,00
Total ABN62 SPOT										0.00	0	70,000,00
Total For ABN62										0.00	0	70,000,00
ABN63 On 07/12/2033 Spot Bond			4.55000	4.55000	4.55000	228.52063				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.74000	6.74000	6.74000	104.18545				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.62000	7.62000	7.62000	112.59771				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.18000	103.25490	5.18000	103.24047				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.27000	105.46892	5.27000	105.45377				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.31000	112.21355	7.31000	112.19129				0.00	0	900,000,00
Total ABS16 SPOT										0.00	0	900,000,00
Total For ABS16										0.00	0	900,000,00
ABS17 On 11/11/2027 Spot Bond			7.88500	114.79644	7.88500	114.77191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.71000	109.76557	5.71000	109.74849				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.70500	107.50588	7.70500	107.48343				0.00	0	150,000,00
Total ABS7 SPOT										0.00	0	150,000,00
Total For ABS7										0.00	0	150,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.11063	100.00000	14.07906				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.08000	319.15329	2.08000	319.11001				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.35500	175.32343	1.35500	175.30311				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.49500	10.49500	10.49500	101.36398				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65080				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63130				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.39959				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.62963				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.62963				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL201 On 20/12/2022 Spot Bond					0.00000	100.64626				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.64626				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	169.05332				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	171.91502				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.59839				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.51717				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.07362				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.31331				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.19742				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.42245				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.85048				0.00	0	300,000,00
Total AGL03 SPOT										0.00	0	300,000,00
Total For AGL03										0.00	0	300,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.96512				0.00	0	
Total AGT01 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 AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.32211				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.02237				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.44307				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.10334				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.10696				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.92000	99.46293	7.92000	99.44160				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.11261				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.13142				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.15487				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.09008				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.97922				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.43000	109.27519	6.43000	109.25640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.91807				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.03163				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.10148				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.87764				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.07562				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.44697				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.03154				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.10137				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.58967				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.11762				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.96168				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B On 21/08/2025 Spot Bond					0.00000	101.06645				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.04026				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.13628				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.10311				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.72898				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.64191				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.51000	107.71594	7.51000	107.69412				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.93000	104.23177	7.93000	104.20938				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.61500	93.09003	11.61500	93.06099				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.90000	183.48770	5.90000	183.44393				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.92184				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.46627				0.00	0	
Total APF07 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 APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01560				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.69435				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.69377				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.15151				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.48016				0.00	0	5,000,000,00
Total APF16 SPOT										0.00	0	5,000,000,00
Total For APF16										0.00	0	5,000,000,00
APF17 On 21/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.90000	243.11895	4.90000	243.06748				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.40000	211.08161	5.40000	211.03409				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.33000	175.30002	2.33000	175.27502				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.37500	175.29895	2.37500	175.27372				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.74000	194.56680	4.74000	194.52643				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.69708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.44241				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.90000	112.03471	4.90000	112.01116				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.54856				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.55658				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.60956				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.35889				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.89480				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.69514				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.54960				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.09234				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.05255				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	101.02813				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.72715				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.46012				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.59253				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.92723				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.59500	4.59500	4.59500	106.46124				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.06500	5.06500	5.06500	99.73550				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.56199				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.63937				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.21858				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.91114				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.01000	110.48988	5.01000	110.46631				0.00	0	
Total ASN337 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 ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.60226				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.54850				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.58157				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.57783				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.57783				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.90752				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.69013				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.56704				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.58756				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.06849				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.65834				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.65834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.08034				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.57192				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.94420				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.61673				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.56802				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.66567				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.77699				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.88972				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.50480				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.52037				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	

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 01/07/2023 Spot Bond					0.00000	100.69508				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.23238				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.09745				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.11587				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.11696				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	99.84580				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.40607				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.92059				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.90644				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.56948				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.84079				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	119.03600				0.00	0	
Total ASN485 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 ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.29549				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.56758				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.59412				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.59412				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.55337				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.31500	99.65667	9.31500	99.63175				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50 On 21/12/2026 Spot Bond			8.49500	99.55390	8.49500	99.53115				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.04500	98.14786	9.04500	98.12401				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.04500	98.14786	9.04500	98.12401				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2022 Spot Bond			9.10000	99.87916	9.10000	99.85501				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			11.05000	99.85397	11.05000	99.82480				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	99.85462	11.00000	99.82556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	99.86105	10.50000	99.83329				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	99.86105	10.50000	99.83329				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.39497				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	99.90945				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.34892				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	99.85976	10.60000	99.83174				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	99.90683	10.47000	99.83375				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	99.86041	10.55000	99.83252				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	99.84737				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.01608				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.82211				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57! On 13/02/2023 Spot Bond					0.00000	100.26205				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57! On 20/12/2022 Spot Bond					0.00000	100.54853				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58! On 13/02/2023 Spot Bond					0.00000	100.60982				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58! On 14/11/2022 Spot Bond					0.00000	101.25176				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58! On 14/03/2022 Spot Bond					0.00000	100.81655				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58! On 18/03/2024 Spot Bond					0.00000	101.53620				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59! On 31/01/2022 Spot Bond			9.22000	99.87386	9.22000	99.84867				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59! On 11/04/2023 Spot Bond					0.00000	100.22721				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59! On 17/04/2023 Spot Bond					0.00000	100.12775				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60! On 24/04/2023 Spot Bond					0.00000	100.01339				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60! On 23/04/2026 Spot Bond					0.00000	100.01525				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60! On 28/02/2031 Spot Bond					0.00000	101.13135				0.00	0	
Total ASN602 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 ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.44323				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.88913				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.52557				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.41732				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.59525				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.30095				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.51838				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.56392				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.16539				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.88196				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.65597				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.72006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.94034				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.80826				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.78739				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.23894				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.48801				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.90738				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 27/02/2023 Spot Bond					0.00000	100.95473				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.17639				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.38245				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.46305				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	100.68985				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

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	100.71908				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.17494				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.98559				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.47363				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.91063				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.89539				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.28571				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.89045				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.62158				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.62646				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.55828				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.25208				0.00	0	
Total ASN707 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 ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.56630				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.26760				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.49476				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.91366				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.33585				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.37391				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.73481				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.12728				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.87232				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.89911				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.05977				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.49293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.90039				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN740 On 22/02/2022 Spot Bond					0.00000	100.91781				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN740 On 20/06/2026 Spot Bond					0.00000	100.59718				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN740 On 20/06/2026 Spot Bond					0.00000	100.60694				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN740 On 25/11/2024 Spot Bond					0.00000	101.52915				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN740 On 31/10/2026 Spot Bond					0.00000	99.90452				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN750 On 28/02/2022 Spot Bond					0.00000	100.81576				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN750 On 28/02/2022 Spot Bond					0.00000	100.79581				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN750 On 28/02/2022 Spot Bond					0.00000	100.82343				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN750 On 31/05/2022 Spot Bond					0.00000	100.82454				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN750 On 01/03/2022 Spot Bond					0.00000	100.78612				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76(On 01/03/2022 Spot Bond					0.00000	100.80119				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76(On 10/03/2022 Spot Bond					0.00000	100.63858				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76(On 17/03/2022 Spot Bond					0.00000	100.57517				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76(On 22/03/2022 Spot Bond					0.00000	100.51330				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	100.74750				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	100.70535				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	100.52577				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	100.40929				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.27353				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.25111				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.21214				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.20515				0.00	0	
Total ASN781 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 ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	100.17070				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			8.74884	8.74884	8.74884	107.85558				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.08453				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78: On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,00
Total ASN785 SPOT										0.00	0	15,000,000,00
Total For ASN785										0.00	0	15,000,000,00
BAW21 On 24/03/2022 Spot Bond			4.46000	103.92368	4.46000	103.91107				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.14943	9.30000	103.12353				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.65273				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.94236				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.99654				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.37544				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.64500	100.97326	6.64500	100.95512				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.30432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.91354				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.36055				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA5 On 31/03/2022 Spot Bond					0.00000	100.99683				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	100.57750				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.63000	8.63000	8.63000	103.59183				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.10500	11.10500	11.10500	107.39490				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	100.52693				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	99.45603				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.50621				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.50653				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	100.51214				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 31/03/2023 Spot Bond					0.00000	100.76020				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.42665				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.57575				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.61138				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.59383				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.76426				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.57665				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.61047				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.65502				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.80459				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.76885				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.71669				0.00	0	
Total BAYA89 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 BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.78633				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.56075				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.57722				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.56036				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.69468				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.05961				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.71180				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.69544				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.04638				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.72928				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.69501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.05000	8.05000	8.05000	102.52624				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.77151				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.28385				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.80500				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.10243				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.76507				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.52378				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.60841				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.42000	107.24164	7.42000	107.22007				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.08969				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.13928				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	101.29319				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.73078				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.51837				0.00	0	300,000,00
Total BGL18 SPOT										0.00	0	300,000,00
Total For BGL18										0.00	0	300,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.53706				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.36701				0.00	0	1,000,000,00
Total BGT01 SPOT										0.00	0	1,000,000,00
Total For BGT01										0.00	0	1,000,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.00497				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.42675				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.17000	107.65521	6.17000	107.63715				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.68500				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.28353				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.13324				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.00952				0.00	0	30,000,00
Total BID15 SPOT										0.00	0	30,000,00

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 BID15										0.00	0	30,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.89573				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.23732				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.40700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.80600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.92600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.49100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.81902				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.36635				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.41570				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.94295				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.71590				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.14752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/07/2023 Spot Bond					0.00000	100.19638				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF23 On 03/08/2022 Spot Bond					0.00000	99.86659				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF25 On 12/10/2023 Spot Bond					0.00000	100.35804				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2022 Spot Bond					0.00000	99.87625				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	99.87140				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.86728				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.01415				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/11/2022 Spot Bond					0.00000	99.88720				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.44117				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.67597				0.00	0	300,000.00
Total CBL29 SPOT										0.00	0	300,000.00
Total For CBL29										0.00	0	300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	101.14892				0.00	0	500,000,00
Total CBL30 SPOT										0.00	0	500,000,00
Total For CBL30										0.00	0	500,000,00
CCT01 On 23/06/2023 Spot Bond			7.62500	107.63563	7.62500	107.61351				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.79500	109.55837	7.79500	109.53535				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.39500	111.55778	8.39500	111.53245				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.81500	9.81500	9.81500	101.08748				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.80143				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.62893				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.22621				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.31126				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.02168				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.02285				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.38635	4.77000	106.70600				0.00	0	
Total CLN315 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 CLN315										0.00	0	
CLN315 On 20/03/2023 Spot Bond					0.00000	101.82700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.32714				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.28000	110.10185	7.28000	110.08010				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.76518	8.70700	114.79800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.64017				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.98364				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.92348				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.89821	10.98000	102.86782				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.00800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.49632	6.50000	113.40500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.45700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.59250				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.14123				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.13154				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.30000	175.30074	2.30000	175.27588				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.78000	141.87329	5.78000	141.84014				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.22000	140.10558	6.22000	140.07123				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.63000	104.15274	6.63000	104.13398				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.79191				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.52334				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.55232				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.27665				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.43000	101.28279	6.43000	101.26537				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.54853				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.68928				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.99355				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.83000	111.59833	6.83000	111.57763				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.57557				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	100.24270				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	100.25584				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.75089				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50(On 24/10/2022 Spot Bond					0.00000	100.37765				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50(On 20/12/2022 Spot Bond					0.00000	100.82968				0.00	0	
Total CLN507 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 CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.50939				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.48526				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.63567	9.96000	103.60784				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.38949	10.01000	102.36202				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.07695				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.69496	9.60000	100.66952				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.69980				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.90347				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.51409	9.20000	103.48838				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.57358				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.28220				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.16269				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.23775				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.69980				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.64143				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.11846				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.27500	103.35833	9.27500	103.33245				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.25665				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.15361				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	148.41100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.92291				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.06061				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN546 On 21/08/2026 Spot Bond			8.74500	109.00937	8.74500	108.98402				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			8.79500	106.74876	8.79500	106.72338				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.88500	106.10879	8.88500	106.08331				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.70988				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.17177				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.13891				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.02465				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.16977				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.37200				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.20655				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	

Contract 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 CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.95798	10.19000	101.95393				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.74500	106.56405	8.74500	106.53887				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.23458				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.95291				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.25760				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.83033				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.13484				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.97500	105.21258	8.97500	105.18707				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.19956				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.14098				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.67500				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.69989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.11353				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.38185				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.18164				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.86949				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.75665				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.10332				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.84654				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.78528				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.76144				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.62855				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.58870				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

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 16/09/2025 Spot Bond					0.00000	101.51881				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.33192				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.20000	144.02253	4.20000	118.16207				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.00775				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.44015				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.00775				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.54580				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.36098				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.69634				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.58870				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.58870				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.75000				0.00	0	
Total CLN602 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 CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.10581				0.00	0	150,000,00
Total CLN603 SPOT										0.00	0	150,000,00
Total For CLN603										0.00	0	150,000,00
CLN603 On 05/08/2024 Spot Bond					0.00000	101.14953				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.07839				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.61395				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.13417				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.02277				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.22669	9.32000	102.20111				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.01444				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.43839				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.79492				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.98792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.24437				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.41515				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.92990				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.02245				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.94620				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.95714				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	99.95737				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.01882				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.04600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN625 On 25/01/2023 Spot Bond			6.41000	102.48847	6.41000	102.47060				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.23669				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	91.29407				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.81000	63.25363	11.81000	87.94886				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.00600				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.44500	104.28120	9.44500	104.25506				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.23121				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.01512				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.31199				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.23272				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.00925				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.97909				0.00	0	
Total CLN636 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 CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.22572				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.21287				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.33533				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.11865				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.98433				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.57790				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	99.90811				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.57888				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.37817				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.89215				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.22572				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.98798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.22572				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.71453				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.26744				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.20077				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	100.03000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.89100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	117.45500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	142.05900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.17735				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 02/04/2026 Spot Bond					0.00000	100.42951				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.46680				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.71247				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.08048				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.96716				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.35360				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.74736				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.73374	146.18400	4.73374	118.77538				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.73374	146.18400	4.73374	118.77614				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.38099				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.45402				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.57626				0.00	0	
Total CLN679 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 CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.20132				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.40473				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.73489				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.55168				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.56689				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.41030				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.67115				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.67094				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.59050				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.46690				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.59065				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.44613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.83953				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.30041				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.75211				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.81148				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	101.02225				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.78431				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.58453				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.41228				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.49053				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.67684				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.57707				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.48182				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.72748				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.61230				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.98724				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.58087				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.58087				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.58087				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.51029				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.61249				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	78.49719				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	78.82282				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.77608				0.00	0	
Total CLN722 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 CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.54038				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.53436				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.53436				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.53436				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.53436				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.54385				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.54385				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.06728				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.11809				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.76469				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.62419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.30081				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.90483				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.65609				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.68532				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	110.25000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	91.53414				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.20745				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.51434				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.70718				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.25400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.78130				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN746 On 28/02/2024 Spot Bond					0.00000	101.10900				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2022 Spot Bond					0.00000	100.59060				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.52615				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.67099				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.33531				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.57722				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.64275				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	

Contract 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 CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.98001				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.95130				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.02656				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.21509				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.01176				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.22150				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.57722				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	100.59459				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.58161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.79803				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.18938				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.76042				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.02910				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	99.88821				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.97000	6.97000	6.97000	115.06914				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.98363				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	101.19688				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.15224				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.09959				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.58518				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.16631				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.03219				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.03502				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.47597				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	100.51451				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.47597				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.79202				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.66001				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.05000	102.54847	8.05000	102.52624				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.73000	107.38239	7.73000	107.36003				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.01500	106.10829	10.01500	106.07981				0.00	0	30,000.00
Total COJ08 SPOT										0.00	0	30,000.00

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 COJ08										0.00	0	30,000,00
COJG0 On 09/06/2024 Spot Bond			6.72000	108.78616	6.72000	108.76641				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.26500	104.91692	7.26500	104.89637				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.80500	96.28156	11.80500	96.25123				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			10.39500	97.05521	10.39500	97.02819				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.63000	9.63000	9.63000	105.38985				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.06475				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.89172				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.65531				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.96344				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.05837				0.00	0	330,000,00
Total DSY02 SPOT										0.00	0	330,000,00
Total For DSY02										0.00	0	330,000,00
DSY03 On 21/11/2024 Spot Bond			9.14500	9.14500	9.14500	105.05673				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.39646				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.04036				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.70000	107.52334	6.70000	107.50409				0.00	0	1,500,000,00
Total DV23 SPOT										0.00	0	1,500,000,00
Total For DV23										0.00	0	1,500,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	51.25522	100.00000	51.14240				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.25522	100.00000	51.14240				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.21000	108.90511	7.21000	108.88414				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	104.22677	9.69000	104.19997				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.22677	9.69000	104.19997				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.72000	96.76410	11.72000	96.73416				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.40506	10.10000	104.37711				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.40506	10.10000	104.37711				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.49459				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.93670				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.11539				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.07392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.47483				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.30967				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.91908				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.69858				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.11664				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.22051				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.92014				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.47626				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.91529				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.39011				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.16245				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.73775				0.00	0	150,000,00
Total DVFC26 SPOT										0.00	0	150,000,00
Total For DVFC26										0.00	0	150,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.76548				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.22000	104.17477	5.22000	104.15998				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.74000	109.93826	6.74000	109.91813				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.16000	112.02738	5.16000	112.00278				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.90000	99.40970	4.90000	99.38878				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	137.96157	2.25000	137.94230				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.09500	148.24462	4.09500	148.21634				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.02200	134.90988	4.02200	134.88441				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.06500	130.14801	4.06500	130.12351				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.85000	113.93151	4.85000	113.90753				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.87000	101.54658	4.87000	101.52531				0.00	0	
Total EL36 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.96157	2.25000	137.94230				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	170.70297				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.96450				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	130.09991				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	129.08165				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.87819				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.89831				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	118.97465				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	114.03068				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.92587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	95.90893				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.48000	103.41585	9.48000	103.38940				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.43500	11.43500	11.43500	95.86123				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.48500	11.48500	11.48500	100.55717				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			9.54500	9.54500	9.54500	102.08701				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.54500	9.54500	9.54500	102.80098				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.47000	11.47000	11.47000	73.92429				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.77500	10.77500	10.77500	100.75142				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.47000	11.47000	11.47000	94.86321				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.82416				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.74154				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	100.67610				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.65883				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.12829				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.88990				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.93927				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.78813				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.65295				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.05697				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.79441				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.81601				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.12129				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.93600				0.00	0	
Total EQT005 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 EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	99.91056				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.52306				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.23278				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.04146				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	101.03783				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.02293				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.97576				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.09831				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.98519				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.03230				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.96072				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.93807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.07942				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.06000	103.78501	6.06000	103.76790				0.00	0	800,000,00
Total ES23 SPOT										0.00	0	800,000,00
Total For ES23										0.00	0	800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.02696	10.00000	100.00000				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.54500	100.08147	8.54500	100.05848				0.00	0	2,720,000,00
Total ES26 SPOT										0.00	0	2,720,000,00
Total For ES26										0.00	0	2,720,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.48415	7.85000	102.46248				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.08500	79.61431	11.12000	79.40253				0.00	0	550,000,00
Total ES33 SPOT										0.00	0	550,000,00
Total For ES33										0.00	0	550,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.74204	7.50000	102.72114				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.49500	78.79875	11.52000	78.61770		22,990,000,000,000.00		2,000,000,000	0	3,200,000,00
Total ES42 SPOT								22,990,000,000,000.00		2,000,000,000	0	3,200,000,00
Total For ES42								22,990,000,000,000.00		2,000,000,000	0	3,200,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.14960	8.50000	102.12625				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.74128				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.49445				0.00	0	300,000,00
Total EXX05 SPOT										0.00	0	300,000,00
Total For EXX05										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.60225				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.06202				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.97913				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.03414				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.08256				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.91051				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.60398				0.00	0	300,000,00
Total FIFB19 SPOT										0.00	0	300,000,00
Total For FIFB19										0.00	0	300,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.96086				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.26031				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.34891				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.34474				0.00	0	
Total FRB22 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 FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.94214				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	105.01015				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.37583				0.00	0	800,000,00
Total FRB25 SPOT										0.00	0	800,000,00
Total For FRB25										0.00	0	800,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.47388				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.12500	108.93467	8.12500	108.91083				0.00	0	100,000,00
Total FRB27 SPOT										0.00	0	100,000,00
Total For FRB27										0.00	0	100,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	104.27631				0.00	0	150,000,00
Total FRB28 SPOT										0.00	0	150,000,00
Total For FRB28										0.00	0	150,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.96294				0.00	0	400,000,00
Total FRB29 SPOT										0.00	0	400,000,00
Total For FRB29										0.00	0	400,000,00
FRB30 On 19/04/2026 Spot Bond			8.04500	102.58575	8.04500	102.56353				0.00	0	190,000,00
Total FRB30 SPOT										0.00	0	190,000,00
Total For FRB30										0.00	0	190,000,00
FRB31 On 24/11/2026 Spot Bond					0.00000	100.98251				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.76000	175.31371	1.76000	175.29143				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.49000	316.85040	2.49000	316.80393				0.00	0	2,522,200,00
Total FRBI23 SPOT										0.00	0	2,522,200,00
Total For FRBI23										0.00	0	2,522,200,00
FRBI25 On 31/01/2025 Spot Bond			3.09500	3.09500	3.09500	153.22740				0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	300,000.00
Total For FRBI25										0.00	0	300,000.00
FRBI28 On 31/03/2028 Spot Bond			3.93000	203.50720	3.93000	203.46941				0.00	0	230,000.00
Total FRBI28 SPOT										0.00	0	230,000.00
Total For FRBI28										0.00	0	230,000.00
FRBI29 On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	106.84270				0.00	0	80,000.00
Total FRBI29 SPOT										0.00	0	80,000.00
Total For FRBI29										0.00	0	80,000.00
FRBI33 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	219.05558				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.12000	96.51154	5.12000	96.49055				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.12000	96.21926	5.12000	96.19824				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.17000	7.17000	7.17000	82.53282				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.22000	7.22000	7.22000	81.74693				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	147.64745				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	97.60224				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.41000	175.29811	2.41000	175.27271				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC23: On 31/01/2022 Spot Bond			3.27000	175.27747	3.27000	175.24795				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.68571				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.66907				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.75285				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.39432				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.65880				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.98789				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.65603				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.04886				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.54454				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.60690				0.00	0	
Total FRC285 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 FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.95976				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.57493				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.07824				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	101.10250				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	101.12189				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.86912				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	101.28191				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.32180				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	101.09044				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.31629				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.83697				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.38352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.56316				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.64420				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.70476				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.57461				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.71702				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.41337				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.63639				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.70454				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.84716				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.65085				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.33711				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC326 On 20/12/2022 Spot Bond					0.00000	101.31192				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.37396				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.86927				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.12194				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.12013				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.42496				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	101.78040				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.16516				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC334 On 20/02/2024 Spot Bond					0.00000	101.38996				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC335 On 20/12/2024 Spot Bond					0.00000	100.82941				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC336 On 21/12/2027 Spot Bond					0.00000	100.57152				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC337 On 15/10/2022 Spot Bond					0.00000	100.12879				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract 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 FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.75506				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.14662				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.75642				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.58572				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.42495				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.98377				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.92276				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.61117				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.69727				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.59760				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.61517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	101.09483				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.48987				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.63353				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.44718				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.39501				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.24136				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.37325				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.64690				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.93982				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.05387				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.60315				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	101.60783				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.65093				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.39134				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.91383				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	102.89689				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.58453				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.66392				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.66066				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 24/03/2022 Spot Bond					0.00000	100.48245				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	177.66404				0.00	0	
Total FRC66 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 FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	177.66579				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	177.66551				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.56000	104.67637	4.56000	104.65510				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.75000	114.18282	4.75000	114.15925				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.07183				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.88046				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.32059				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.60863				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.22271				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.80046				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.71519				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.50470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.88043				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.51296				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.30800	4.30800	4.30800	103.82423				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	114.59470				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	99.62934				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.01313				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.86000	112.60284	4.86000	112.57926				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.85000	222.20436	4.85000	222.15757				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.00000	110.62927	5.00000	110.60569				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	221.53300				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.93000	149.60128	3.93000	149.57367				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	130.57350	3.70500	130.55019				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.80000	113.46140	4.80000	113.43784				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.00000	219.10258	5.00000	219.05558				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.05000	218.08017	5.05000	218.03313				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.46000	121.60664	3.46000	151.61739				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.08000	217.46949	5.08000	217.42240				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.00000	110.62927	5.00000	110.60569				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.55000	196.62275	4.55000	196.58296				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.75000	100.73180	5.75000	100.70835				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.44000	197.82445	4.44000	197.78500				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.50000	197.16794	4.50000	197.12828				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.59000	207.39553	5.59000	207.34779				0.00	0	
Total FRS132 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.70000	101.35779	5.70000	101.33431				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	110.60569				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.98000	110.90868	4.98000	110.88510				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.31000	199.25551	4.31000	199.21646				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.36000	211.86765	5.36000	211.82019				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.44000	197.82445	4.44000	197.78500				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.44000	197.82445	4.44000	197.78500				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.84100	204.51798	3.84100	204.48048				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.23000	148.31480	4.23000	148.28625				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.11000	175.30531	2.11000	175.28135				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.79000	194.02986	4.79000	193.98934				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.83000	193.60154	4.83000	193.56090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.20000	148.44285	4.20000	148.41440				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.30500	199.31079	4.30500	199.27177				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	193.45397				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.12854				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	100.12081				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.13274				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	100.58382				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.48763				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	208.72660				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	150.93587				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	188.66812				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	56.17811				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.09414				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.26031				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.14909				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.95864				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.17763				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.99067				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.50935				0.00	0	
Total FRS220 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 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	100.55307				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.57152				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	102.33428				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond					0.00000	104.93620	100.00000			0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.15262				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.75493				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	111.14511				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.04325				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.30348				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	75.24844				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.21136				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	118.48172				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.15261				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.09318				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.09559				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	103.33325				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 31/01/2022 Spot Bond					0.00000	101.08836				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.78117				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(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	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	114.35545				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25(On 24/03/2022 Spot Bond					0.00000	101.03556				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	100.68260				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	101.12457				0.00	0	
Total FRS261 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 FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 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	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.46780				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	114.51049				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.47125				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	112.08984				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.37654				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	107.12296				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.46847				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.93194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.58607				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.78766				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.03769				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	100.49628				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.34500	9.34500	9.34500	104.84133				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.34500	9.34500	9.34500	104.84133				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.99986				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.75609				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.58165				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
FRS28 On 31/01/2030 Spot Bond			10.68400	10.68400	10.68400	97.79448				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.70672				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.68553				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	317.64509				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.08000	319.15329	2.08000	319.11001				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	319.11001				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.35000	175.32355	1.35000	177.71368				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.35000	175.32355	1.35000	175.30325				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.23147				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.70000	106.14865	4.70000	106.12690				0.00	0	
Total FRS64 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 FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.37000	71.80409	4.37000	112.47921			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	152.10049			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	150.87438			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	313.19237			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.88000	5.88000	5.88000	105.09207			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.88500	111.28535	6.88500	111.26465			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.20500	107.75108	7.20500	107.73036			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.68500	110.05423	7.68500	110.03143			0.00	0	20,000,00
Total FRX26 SPOT									0.00	0	20,000,00
Total For FRX26									0.00	0	20,000,00
FRX27 On 07/03/2027 Spot Bond			7.79500	113.89113	7.79500	113.86707			0.00	0	50,000,00
Total FRX27 SPOT									0.00	0	50,000,00
Total For FRX27									0.00	0	50,000,00
FRX28 On 26/07/2028 Spot Bond			8.05500	110.29261	8.05500	110.26894			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.53500	106.81973	8.53500	111.66383			0.00	0	100,000,00
Total FRX30 SPOT									0.00	0	100,000,00
Total For FRX30									0.00	0	100,000,00
FRX31 On 21/02/2031 Spot Bond			9.01500	107.02818	9.01500	107.00253		110,163,300,000,000.00	12,220,000,000	6,180,000,00	

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 FRX31 SPOT									10,163,300,000,000.00	12,220,000,000	6,180,000,000
Total For FRX31									10,163,300,000,000.00	12,220,000,000	6,180,000,000
FRX32 On 31/03/2032 Spot Bond			9.03000	113.16725	9.03000	113.13979			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.80500	78.55588	10.80500	78.53317			34,576,000,000,000.00	3,200,000,000	1,600,000,000
Total FRX45 SPOT									14,576,000,000,000.00	3,200,000,000	1,600,000,000
Total For FRX45									14,576,000,000,000.00	3,200,000,000	1,600,000,000
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.80609			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.12208			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.92329			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.87957			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.90927			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.91800			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.00781			0.00	0	
Total FST3A1 SPOT									0.00	0	
Total For FST3A1									0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.01089			0.00	0	
Total FST3A2 SPOT									0.00	0	
Total For FST3A2									0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.01502			0.00	0	
Total FST3A3 SPOT									0.00	0	
Total For FST3A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.01707				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.07769				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.88030				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	101.04529				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.94006				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.89894				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.91751				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.26941				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.14000	111.87605	4.14000	111.85464				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.72509				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.30900	108.97451	6.30900	108.95591				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.77177				0.00	0	
Total GRT19 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 GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.95763				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.64500	109.34823	6.64500	109.32860				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.14142				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.93678				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.67394				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.19516				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.76257				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.08926				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.39446				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.32882				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.83041				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.85450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.76407				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.83846				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.34929				0.00	0	300,000,00
Total GRT36 SPOT										0.00	0	300,000,00
Total For GRT36										0.00	0	300,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.37988				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.91485				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.28838				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.51878				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.96517				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.33892				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.01415				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.19403				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T1 On 26/02/2023 Spot Bond					0.00000	101.35842				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.56568				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.85989				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.98736				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.54862				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.36631				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.79311				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.90817				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.09759				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.52774				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.83884				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.73463				0.00	0	
Total HILB12 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 HILB12									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.40505			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.38116			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.37442			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.67000	315.84625	2.67000	315.79839			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.03000	3.03000	3.03000	320.61147			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.22500	105.02173	10.22500	104.99328			0.00	0	270,000,00
Total HWAY30 SPOT									0.00	0	270,000,00
Total For HWAY30									0.00	0	270,000,00
HWAY3 On 28/02/2033 Spot Bond			4.90000	78.44954	4.90000	104.18007			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			10.98000	88.25735	10.98000	88.23172		3,108,767,400,000.00		283,130,000	4,013,130,00
Total HWAY34 SPOT								3,108,767,400,000.00		283,130,000	4,013,130,00
Total For HWAY34								3,108,767,400,000.00		283,130,000	4,013,130,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.15220	100.00000	9.13206			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.12000	86.95720	11.12000	86.93163			0.00	0	5,190,000,00
Total HWAY35 SPOT									0.00	0	5,190,000,00
Total For HWAY35									0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.15022	100.00000	9.13009			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	100.21862			0.00	0	15,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.02599				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.83822				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.78500	154.63453	2.78000	154.63318			146,486,822,500,000.00	52,598,500,000	466,812,419,600	
Total I2025 SPOT									16,486,822,500,000.00	52,598,500,000	466,812,419,600	
Total For I2025									16,486,822,500,000.00	52,598,500,000	466,812,419,600	
I2029 On 31/03/2029 Spot Bond			3.64000	113.32917	3.67000	113.08649			77,410,672,248,000.00	21,266,668,200	308,357,083,300	
Total I2029 SPOT									77,410,672,248,000.00	21,266,668,200	308,357,083,300	
Total For I2029									77,410,672,248,000.00	21,266,668,200	308,357,083,300	
I2033 On 28/02/2033 Spot Bond			4.04000	110.03288	4.06000	109.80034			84,623,822,832,000.00	20,946,490,800	337,717,680,800	
Total I2033 SPOT									84,623,822,832,000.00	20,946,490,800	337,717,680,800	
Total For I2033									84,623,822,832,000.00	20,946,490,800	337,717,680,800	
I2038 On 31/01/2038 Spot Bond			4.08000	124.39204	4.10000	124.04864			336,618,210,672,000.00	82,504,463,400	382,936,323,500	
Total I2038 SPOT									336,618,210,672,000.00	82,504,463,400	382,936,323,500	
Total For I2038									336,618,210,672,000.00	82,504,463,400	382,936,323,500	
I2046 On 31/03/2046 Spot Bond			4.08000	114.34810	4.12000	113.56497			299,456,196,528,000.00	73,396,126,600	375,024,593,600	
Total I2046 SPOT									299,456,196,528,000.00	73,396,126,600	375,024,593,600	
Total For I2046									299,456,196,528,000.00	73,396,126,600	375,024,593,600	
I2050 On 31/12/2050 Spot Bond			4.07000	116.40612	4.12000	115.30013			431,875,976,752,000.00	106,112,033,600	590,241,189,400	
Total I2050 SPOT									431,875,976,752,000.00	106,112,033,600	590,241,189,400	
Total For I2050									431,875,976,752,000.00	106,112,033,600	590,241,189,400	
IBL101 On 24/05/2022 Spot Bond			6.14500	6.14500	6.14500	102.48429			0.00	0		
Total IBL101 SPOT									0.00	0		
Total For IBL101									0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.22183			0.00	0		
Total IBL102 SPOT									0.00	0		
Total For IBL102									0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.80000	315.12362	2.80000	315.07475			0.00	0		
Total IBL109 SPOT									0.00	0		
Total For IBL109									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	100.96398				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.42471				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.99173				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.17703				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.20671				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.83456				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.08525				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.09855				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.76667				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.23733				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.98779				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.56076				0.00	0	
Total IBL136 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 IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.79197				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.71965				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.88744				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.93102				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.57299				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.36091				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.79419				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.82744				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.90574				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.04887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.08667				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.19188				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.20902				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.27147				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.17439				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.94336				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.93321				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.08341				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.08620				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.84819				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.87736				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	100.64001				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.66192				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.22058				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.08046				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.36898				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.17828				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.15494				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.75032				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.77608				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.53820				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.81077				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.77270				0.00	0	
Total IBL204 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 IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.64560				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.73460				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.43000	1.43000	1.43000	175.30094				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.85000	110.94444	6.85000	110.92414				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.70000	175.31515	1.70000	175.29317				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.22000	105.56039	5.22000	105.54536				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.46927				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.57000	104.05354	8.57000	104.02941				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.03500	109.14364	10.03500	109.37610				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.16500	107.81389	9.16500	107.78735				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.33269				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.20128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.80046				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.14929				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.61786				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.48743				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.52016				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.31716				0.00	0	300,000,00
Total IDCG21 SPOT										0.00	0	300,000,00
Total For IDCG21										0.00	0	300,000,00
IDCG22 On 29/01/2027 Spot Bond					0.00000	95.91205				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.63207				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			7.89500	103.19267	7.89500	103.17072				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	104.63027				0.00	0	119,000,00
Total INLV01 SPOT										0.00	0	119,000,00
Total For INLV01										0.00	0	119,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	103.53450				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.19937				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.92816				0.00	0	300,000,00
Total INLV07 SPOT										0.00	0	300,000,00
Total For INLV07										0.00	0	300,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.12575				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.98349				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.08925				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.56472				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.53709				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.56040				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.77605				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.19374				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.12172				0.00	0	
Total IPF25 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 IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.13434				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.15514				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.38837				0.00	0	300,000,00
Total IPF30 SPOT										0.00	0	300,000,00
Total For IPF30										0.00	0	300,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.04589				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.35148				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.67048				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.87619				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.61205				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	99.96234	2.75000	99.95481				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	189.69071	5.20000	189.64900				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.02791				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	175.26005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.87326				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.45900	175.29693	2.45900	175.27130				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.79475				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.86157				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.10000	190.73866	5.10000	190.69722				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.24848				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	100.51872				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.19834				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.17842				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.89840				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	101.03981				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.76705				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.63702				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.79065				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.46352				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.25570				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.02722				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.70891				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.55623				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.72124	7.40000	100.70114				0.00	0	
Total IVC186 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 IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.43308				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.07460				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.48270				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.90355	7.23000	99.88427				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.30610				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.87546				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.03566	7.45000	103.01484				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.87759				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.97620	3.91012	105.01892				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.16639				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.93319				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.91719				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.74000	6.74000	6.74000	100.43381				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.78082				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.75494				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.39605				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.91952				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.83916				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.59412				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.51334				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.43269				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.35217				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.35000	4.35000	4.35000	99.09067				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ082 On 10/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.75894				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.35000	4.35000	4.35000	98.84554				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.70978				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.38563				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.99544				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.09032				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.40254				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.08070				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.09846				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.28150				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.95525				0.00	0	
Total KAP019 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 KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.65594				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.65815				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.65388				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64500	124.87618	8.64500	124.84698				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.64000	105.52717	6.64000	105.50824				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.26438				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.50331				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.06388				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.05099				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.77815				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.86318				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.69662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.97040				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.99659				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.80885				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.54584				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.90616				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.75981				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.07881				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.52980				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.28191				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.89517				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.97393				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

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 27/09/2023 Spot Bond					0.00000	100.77254				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.87477				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.83265				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.38538				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.39299				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.05321				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.81520				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.38009				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.89500	7.89500	7.89500	115.45027				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.15900	107.40887	6.15900	107.39117				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.38551				0.00	0	500,000,00
Total MMIG06 SPOT										0.00	0	500,000,00
Total For MMIG06										0.00	0	500,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.62371				0.00	0	
Total MMIG07 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 MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.58306			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.54500	104.09939	8.54500	104.07546			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.00785			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.79500	97.68084	8.79500	98.61349			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.79312			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.80186			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.76816			0.00	0	110,000,00
Total MTN10 SPOT									0.00	0	110,000,00
Total For MTN10									0.00	0	110,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.47614			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.46196			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.10905			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.11932			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.74645			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.28766				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.27369				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.75491				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.71158				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.31261				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.90080				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.49000	99.19957	8.49000	99.17716				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.89270				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.83747				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.39146				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.44624				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN28 On 15/03/2025 Spot Bond					0.00000	100.61356				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.86167				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.29340				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.36790				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.01406				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.08389				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.08381				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.02443				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.04404				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.59743				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.76336				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.94345				0.00	0	
Total N6G26 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 N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.52209				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.66572				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.78759				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.89952				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.50500	102.90293	6.50500	102.88473				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.73000	104.56387	6.73000	104.54507				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.42500	103.74994	9.42500	103.72398				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.05945				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.12830				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.91757				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.02916				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.99998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.91846				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.67641				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.29500	110.24079	6.29500	110.22191				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.59500	104.13959	5.59500	104.12367				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.15200	110.44157	7.15200	110.42049				0.00	0	230,000,00
Total NBK16A SPOT										0.00	0	230,000,00
Total For NBK16A										0.00	0	230,000,00
NBK17 On 22/04/2026 Spot Bond			8.04500	109.32560	8.04500	109.30191				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.12500	102.64959	6.12500	102.63273				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.14000	113.42659	7.14000	113.40473				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.37000	109.92573	8.37000	109.90082				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.48000	105.47372	5.48000	105.45798				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.09300	113.80200	7.09300	113.78010				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			8.07000	115.11497	8.07000	115.08981				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
NBK24I On 11/02/2022 Spot Bond					0.00000	101.07348				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.80000	5.80000	5.80000	109.59415				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.14381				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	44.13816	100.00000	44.03940		150,000,000,000,000.00		1,500,000,000	750,000,00	
Total NBK26A SPOT								50,000,000,000,000.00		1,500,000,000	750,000,00	
Total For NBK26A								50,000,000,000,000.00		1,500,000,000	750,000,00	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.45348				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.74500	114.56944	7.74500	114.54539				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.85000	110.77544	5.85000	110.75808				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.57000	110.88826	7.57000	116.10953				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.38000	110.28589	6.38000	110.26708				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.80000	108.04837	5.80000	108.03130				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.09578				0.00	0	
Total NBK31B 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 NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.51470				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.97031				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.22000	10.22000	10.22000	76.47568				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.08534				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.06003				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.42447				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.52629				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.97715				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.34539				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.65023				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.95058				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.89807				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.49761				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.45818				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.61462				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.16627				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.13779				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.28696				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.64450				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.01602				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.22878				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.02026				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.06823				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.11790				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58767				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			9.39000	106.16183	9.39000	106.13493				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58278				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.42500	105.71086	9.42500	105.68398				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.58767				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.59535				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60512				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.70982				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.70982				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.10259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.20235				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.30671				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.39730				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.65920				0.00	0	350,000,00
Total NGL05 SPOT										0.00	0	350,000,00
Total For NGL05										0.00	0	350,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.95889				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.37583				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.06915				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.72404				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.52125				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.16253				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.94013				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	

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 25/03/2024 Spot Bond					0.00000	103.53199				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.11301				0.00	0	813,000,00
Total NGT104 SPOT										0.00	0	813,000,00
Total For NGT104										0.00	0	813,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.43198				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.58657				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.88606				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.11634				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.72533				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.68639				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.85909				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.67352				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.54591				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.10128				0.00	0	
Total NHM011 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 NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.91528				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.85139				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.88792				0.00	0	100,000,00
Total NHM016 SPOT										0.00	0	100,000,00
Total For NHM016										0.00	0	100,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.71492				0.00	0	300,000,00
Total NHM018 SPOT										0.00	0	300,000,00
Total For NHM018										0.00	0	300,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.63004				0.00	0	200,000,00
Total NHM019 SPOT										0.00	0	200,000,00
Total For NHM019										0.00	0	200,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.63655				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.33481				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	218.03313				0.00	0	20,000,00
Total NI202 SPOT										0.00	0	20,000,00
Total For NI202										0.00	0	20,000,00
NI210 On 31/03/2028 Spot Bond			3.81000	3.81000	3.81000	204.83401				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.53500	3.53500	3.53500	151.28906				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.96500	3.96500	3.96500	110.92442				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	112.72182				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	152.41219				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.55182	3.45000	203.51666				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	151.70510				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	208.93275				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.60000	207.28403	3.60000	207.24738				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.96500	111.11878	4.96500	112.87390				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.11409				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.78523				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.36716				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.72472				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond					0.00000	100.56959				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.70028				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.11014				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.00005				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.65559				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.19807				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	135.83315				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.36909				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.03145				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.28595				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	164.77894				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.29162				0.00	0	
Total NN046 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 NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	164.54071				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	165.64163				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.68461				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	140.53629				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.59823				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.35052				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.19033				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.71970				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.54646				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.87899				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.06142				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.65622				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.93935				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.60630				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.64432				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.67188				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.60630				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.18596				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.24350				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.08178				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.30229				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.82537				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.37000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF014 On 24/06/2025 Spot Bond					0.00000	120.88000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	128.57000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	126.93000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	126.01172				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.58946				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	92.21910				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF029 On 19/04/2022 Spot Bond					0.00000	111.87604				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.58946				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	94.49001				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	99.68342				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF048 On 05/05/2022 Spot Bond					0.00000	101.03009				0.00	0	
Total NNF048 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 NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	95.93235				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.48712				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.47775				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.47775				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.04796				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.40029				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.34773				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.99809				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	100.91742				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	100.90971				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.89425				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.89425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	100.88027				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	100.89425				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.85105				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	100.81576				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.81576				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.04615				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.89309				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.00362				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.00545				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.93103				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.76570				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.43095				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.07531				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.03156				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.84405				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.53197				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.87015				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.80000	106.88819	6.80000	106.86845				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.01000	200.89490	3.01000	200.86257				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.94500	113.13473	9.94500	113.10457				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.24995	100.00000	14.21824				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.59235				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.34859				0.00	0	
Total NTC23 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 NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.01413				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.62495				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.63305				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.51274				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.72772				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.81971				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	100.56328				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.85610				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.09000	104.25546	6.09000	104.23822				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.13500	114.47387	7.13500	114.45169				0.00	0	1,620,000.00
Total OML07 SPOT										0.00	0	1,620,000.00
Total For OML07										0.00	0	1,620,000.00
OML09 On 14/09/2022 Spot Bond			6.31500	106.80667	6.31500	106.78833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.10000	114.22667	8.10000	114.20161				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.58233				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.71546				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.61484				0.00	0	1,000,000,00
Total OML13 SPOT										0.00	0	1,000,000,00
Total For OML13										0.00	0	1,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.95372				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.97177				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.97510				0.00	0	850,000,00
Total PEP03 SPOT										0.00	0	850,000,00
Total For PEP03										0.00	0	850,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.55625				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.90032				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.91585				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.24903				0.00	0	300,000,00
Total PMM57 SPOT										0.00	0	300,000,00
Total For PMM57										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PRE2A On 20/02/2022 Spot Bond					0.00000	100.99657				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.11877				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.13622				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.15368				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.61000	112.66400	7.64500	112.48987			196,609,146,304,000.00	1,602,708,166,400	3,042,783,938,10	
Total R186 SPOT									16,609,146,304,000.00	602,708,166,400	3,042,783,938,10	
Total For R186									16,609,146,304,000.00	602,708,166,400	3,042,783,938,10	
R197 On 07/12/2023 Spot Bond			1.73000	321.13646	1.73000	321.09597			33,785,095,091,000.00	19,528,956,700	44,024,067,00	
Total R197 SPOT									33,785,095,091,000.00	19,528,956,700	44,024,067,00	
Total For R197									33,785,095,091,000.00	19,528,956,700	44,024,067,00	
R202 On 07/12/2033 Spot Bond			4.00000	240.80512	4.05000	239.61562			97,355,301,200,000.00	24,338,825,300	170,072,503,80	
Total R202 SPOT									97,355,301,200,000.00	24,338,825,300	170,072,503,80	
Total For R202									97,355,301,200,000.00	24,338,825,300	170,072,503,80	
R2023 On 28/02/2023 Spot Bond			5.12500	105.91273	5.13000	105.89255			467,034,150,337,500.00	91,128,614,700	460,715,116,10	
Total R2023 SPOT									467,034,150,337,500.00	91,128,614,700	460,715,116,10	
Total For R2023									467,034,150,337,500.00	91,128,614,700	460,715,116,10	
R2030 On 31/01/2030 Spot Bond			9.21500	93.11414	9.27500	92.77190			170,913,334,647,000.00	2,188,921,685,800	3,374,062,524,60	
Total R2030 SPOT									170,913,334,647,000.00	2,188,921,685,800	3,374,062,524,60	
Total For R2030									170,913,334,647,000.00	2,188,921,685,800	3,374,062,524,60	
R2032 On 31/03/2032 Spot Bond			9.68000	93.52494	9.72000	93.26144			692,358,138,456,000.00	588,053,526,700	2,259,176,010,00	
Total R2032 SPOT									692,358,138,456,000.00	588,053,526,700	2,259,176,010,00	
Total For R2032									692,358,138,456,000.00	588,053,526,700	2,259,176,010,00	
R2035 On 28/02/2035 Spot Bond			10.15500	94.45367	10.18000	94.26094			698,833,189,664,000.00	758,132,268,800	3,374,712,358,70	
Total R2035 SPOT									698,833,189,664,000.00	758,132,268,800	3,374,712,358,70	
Total For R2035									698,833,189,664,000.00	758,132,268,800	3,374,712,358,70	
R2037 On 31/01/2037 Spot Bond			10.34500	85.97565	10.38000	85.71612			963,988,278,636,500.00	286,514,091,700	947,417,732,00	
Total R2037 SPOT									963,988,278,636,500.00	286,514,091,700	947,417,732,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									3,988,278,636,500.00	286,514,091,700	947,417,732,00
R2040 On 31/01/2040 Spot Bond			10.42000	88.43983	10.44500	88.23238			988,440,402,018,000.00	382,767,792,900	1,043,136,844,20
Total R2040 SPOT									18,440,402,018,000.00	382,767,792,900	1,043,136,844,20
Total For R2040									18,440,402,018,000.00	382,767,792,900	1,043,136,844,20
R2044 On 31/01/2044 Spot Bond			10.47000	85.19384	10.48500	85.05781			796,689,545,531,000.00	458,136,537,300	1,736,682,359,40
Total R2044 SPOT									16,689,545,531,000.00	458,136,537,300	736,682,359,40
Total For R2044									16,689,545,531,000.00	458,136,537,300	736,682,359,40
R2048 On 28/02/2048 Spot Bond			10.41500	88.70475	10.43000	88.56333			829,102,871,855,000.00	1,807,883,137,000	1,649,402,406,60
Total R2048 SPOT									19,102,871,855,000.00	807,883,137,000	1,649,402,406,60
Total For R2048									19,102,871,855,000.00	807,883,137,000	1,649,402,406,60
R209 On 31/03/2036 Spot Bond			10.13500	73.11443	10.17000	72.88982			205,553,425,740,000.00	118,949,524,000	535,682,548,60
Total R209 SPOT									15,553,425,740,000.00	118,949,524,000	535,682,548,60
Total For R209									15,553,425,740,000.00	118,949,524,000	535,682,548,60
R210 On 31/03/2028 Spot Bond			3.10000	213.16051	3.10000	213.12567			4,818,733,000,000.00	1,554,430,000	146,879,742,50
Total R210 SPOT									4,818,733,000,000.00	1,554,430,000	146,879,742,50
Total For R210									4,818,733,000,000.00	1,554,430,000	146,879,742,50
R212 On 31/01/2022 Spot Bond			1.10000	175.32957	1.10000	175.31046			450,670,000,000,000.00	409,700,000,000	69,700,000,00
Total R212 SPOT									50,670,000,000,000.00	409,700,000,000	69,700,000,00
Total For R212									50,670,000,000,000.00	409,700,000,000	69,700,000,00
R213 On 28/02/2031 Spot Bond			9.49000	87.90598	9.53500	87.64049			292,242,784,131,000.00	136,168,891,900	584,133,798,40
Total R213 SPOT									12,242,784,131,000.00	136,168,891,900	584,133,798,40
Total For R213									12,242,784,131,000.00	136,168,891,900	584,133,798,40
R214 On 28/02/2041 Spot Bond			10.42500	70.40501	10.45000	70.23290			359,145,255,950,000.00	705,913,214,000	798,108,000,00
Total R214 SPOT									19,145,255,950,000.00	705,913,214,000	798,108,000,00
Total For R214									19,145,255,950,000.00	705,913,214,000	798,108,000,00
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.43861			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.13859			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.76136			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.91933			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.02223				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.52407				0.00	0	300,000,00
Total RDFB17 SPOT										0.00	0	300,000,00
Total For RDFB17										0.00	0	300,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.23592				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.54216				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.51403				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.53704				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.41700				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.89005				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.71774				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.97140				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.98475				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	101.39344				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.63675				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.17687				0.00	0	300,000,00
Total RED151 SPOT										0.00	0	300,000,00
Total For RED151										0.00	0	300,000,00
RED16 On 07/12/2022 Spot Bond					0.00000	101.26064				0.00	0	300,000,00
Total RED162 SPOT										0.00	0	300,000,00
Total For RED162										0.00	0	300,000,00
RED30 On 17/11/2023 Spot Bond					0.00000	101.86956				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.85201				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.21873				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.06550				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.22604				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.37829				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.21442				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.87873				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.99621				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.01563				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.21282				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.57955				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			6.78000	105.93499	6.78000	105.91558				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.79000	94.15516	11.79000	94.12553				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.83500	99.90253	10.83500	99.87357				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.88485				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.95500	99.53894	9.95500	99.51238				0.00	0	1,400,000.00
Total RWL28 SPOT										0.00	0	1,400,000.00
Total For RWL28										0.00	0	1,400,000.00
SBK23 On 28/05/2022 Spot Bond			5.29000	103.94213	5.29000	103.92733				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	99.88815				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.88222				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.65500	110.61466	7.65500	110.59170				0.00	0	20,000,00
Total SBS20 SPOT										0.00	0	20,000,00
Total For SBS20										0.00	0	20,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.68324				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.94500	110.40495	6.94500	110.38447				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.73000	103.08854	7.73000	103.06694				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.03000	108.73429	8.03000	108.71077				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.01000	110.92151	7.01000	110.90040				0.00	0	50,000,00
Total SBS34 SPOT										0.00	0	50,000,00
Total For SBS34										0.00	0	50,000,00
SBS38 On 29/01/2025 Spot Bond			7.24500	104.83503	7.24500	104.81476				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.85000	104.78299	8.85000	104.75833				0.00	0	40,000,00
Total SBS39 SPOT										0.00	0	40,000,00
Total For SBS39										0.00	0	40,000,00
SBS41 On 12/11/2022 Spot Bond			5.76000	105.27577	5.76000	105.25926				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			7.46000	112.51998	7.46000	112.49721				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.10000	114.59654	8.10000	114.57140				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.02500	109.39561	6.02500	109.37796				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.94887				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	99.93314				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.77000	99.93470	4.77000	99.92166				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.76000	6.76000	6.76000	105.43863				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.98881				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.68876				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.01792				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.04000	102.53531	5.04000	102.52142				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.03713				0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.33656				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.44563				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.53976				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.75877				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.97686				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.65723				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.57884				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.31623				0.00	0	300,000,00
Total SBS67 SPOT										0.00	0	300,000,00
Total For SBS67										0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.20560				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.83843				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.13000	318.87128	2.13000	318.82760				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	217.21929				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.89846				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.92864				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.30097				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.80745				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.73691				0.00	0	172,000,0€
Total SBT103 SPOT										0.00	0	172,000,0€
Total For SBT103										0.00	0	172,000,0€
SBT104 On 30/09/2025 Spot Bond					0.00000	104.58225				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,0€
Total SBT105 SPOT										0.00	0	20,000,0€
Total For SBT105										0.00	0	20,000,0€
SBT106 On 31/12/2026 Spot Bond					0.00000	100.69169				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.17853				0.00	0	150,000,0€
Total SBT201 SPOT										0.00	0	150,000,0€
Total For SBT201										0.00	0	150,000,0€
SBT202 On 03/12/2023 Spot Bond					0.00000	102.30451				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.50000	108.21805	6.50000	108.19904				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.54416				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.44105				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.72859				0.00	0	4,600,000,00
Total SBT207 SPOT										0.00	0	4,600,000,00
Total For SBT207										0.00	0	4,600,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.32448				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.59608				0.00	0	400,000,00
Total SBT209 SPOT										0.00	0	400,000,00
Total For SBT209										0.00	0	400,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	99.85920				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.99983				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.03616				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.64000	102.63645	8.64000	102.61287				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.05349				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.08631				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.09228				0.00	0	
Total SLRA6 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 SLRA6									0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.08256			0.00	0	
Total SLRA7 SPOT									0.00	0	
Total For SLRA7									0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.16014			0.00	0	
Total SLRB4 SPOT									0.00	0	
Total For SLRB4									0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.06324			0.00	0	
Total SLRB5 SPOT									0.00	0	
Total For SLRB5									0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.16014			0.00	0	
Total SLRB6 SPOT									0.00	0	
Total For SLRB6									0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.14073			0.00	0	
Total SLRB7 SPOT									0.00	0	
Total For SLRB7									0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.27645			0.00	0	
Total SLRC4 SPOT									0.00	0	
Total For SLRC4									0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.10203			0.00	0	
Total SLRC5 SPOT									0.00	0	
Total For SLRC5									0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.19892			0.00	0	
Total SLRC6 SPOT									0.00	0	
Total For SLRC6									0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.18919			0.00	0	
Total SLRC7 SPOT									0.00	0	
Total For SLRC7									0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.89000	108.97174	6.89000	108.95146		8,957,000,000,000.00	1,300,000,000	650,000,000	
Total SNT03 SPOT								8,957,000,000,000.00	1,300,000,000	650,000,000	
Total For SNT03								8,957,000,000,000.00	1,300,000,000	650,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.75906			0.00	0	
Total SNT04 SPOT								0.00	0	0	
Total For SNT04								0.00	0	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.90430			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.11446				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.97390				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.23689				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.89006				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.91101				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.48889				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.63249				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.56236				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.77378				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.48393				0.00	0	390,000,00
Total SPG008 SPOT										0.00	0	390,000,00
Total For SPG008										0.00	0	390,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.31667				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.95460				0.00	0	100,000,00
Total SPG010 SPOT										0.00	0	100,000,00
Total For SPG010										0.00	0	100,000,00
SSA07 On 15/05/2023 Spot Bond					0.00000	102.41547				0.00	0	300,000,00
Total SSA07 SPOT										0.00	0	300,000,00
Total For SSA07										0.00	0	300,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.39497				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.77600	3.77600	3.77600	150.23970				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.62000	112.62085	7.62000	112.59771				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.02500	90.46932	9.02500	90.44726				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.59878				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.18986				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.53000	108.01356	6.53000	107.99449				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.00000	110.62927	5.00000	110.60569				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.97618				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	99.89602				0.00	0	
Total SSN046 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.74454				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.76000	2.76000	2.76000	315.29719				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.98530				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.86775				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	100.27419				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.58000	3.58000	3.58000	151.09246				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	110.60569				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.51000	4.51000	4.51000	107.05143				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.28000	4.28000	4.28000	199.54849				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.91285				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.89576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.85372				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.66276				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.64715				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.61712				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.45444				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.57994				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.19415				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.93460				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.73708				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.23809				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	220.60005				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 21/12/2026 Spot Bond					0.00000	99.50356				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.37558				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.74859				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.98828				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.80162				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.94000	89.34704	9.94000	93.31717				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.67778				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.43000	95.82980	4.43000	197.89469				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.10500	90.39054	5.10500	216.91504				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.09468				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.05693				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.50568				0.00	0	
Total SSN111 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.56099				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.71664				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.06916				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.47107				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.19662				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.07980				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.95687				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.71372				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.28990				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.72654				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.90039				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.89108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN144 On 28/02/2022 Spot Bond					0.00000	100.81978				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN145 On 09/12/2022 Spot Bond					0.00000	100.78742				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN146 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.79466				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.11500	105.66207	8.11500	105.63898				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.81317				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.89527				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.89178				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.93526				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.91781				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.08782	7.21000	103.06798				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.72000	102.74218	7.72000	102.69943				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.65305				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.62042				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.89120				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.19721				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.60573				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.53858				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.10533				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.85910				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.46919				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.23794				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.71270				0.00	0	
Total TFS164 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 TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.05374				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.23858				0.00	0	70,000,00
Total TFS166 SPOT										0.00	0	70,000,00
Total For TFS166										0.00	0	70,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	100.37011				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.38907				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.73732				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.77098				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.96485				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.73624				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.90658				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.92850				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.89007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.00885				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.15424				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17851				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.09092				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.30514				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.04901				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.18719				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.70754				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.42065				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.02008				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.16986				0.00	0	300,000,00
Total TH16A2 SPOT										0.00	0	300,000,00
Total For TH16A2										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond			8.49000	103.63440	8.49000	103.61099				0.00	0	70,000,00
Total TH16A3 SPOT										0.00	0	70,000,00
Total For TH16A3										0.00	0	70,000,00
TH16A On 21/08/2022 Spot Bond					0.00000	101.07698				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.94422				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.90054				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.93897				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.46807	5.76000	102.45226				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.97740				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.04027				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.04376				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.03154				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11534				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.09264				0.00	0	
Total TH16C3 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 TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.40667				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.55482				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.46768				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.01378				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.98761				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.07658				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.03646				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.39730				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.33284				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.80075				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.81318				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.67346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.23000	105.20287	6.23000	105.18504				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.83000	110.22630	6.83000	110.20585				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.62101				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.25211				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.11500	105.63667	8.11500	105.61358				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.55948				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.59180				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.11165				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.12367				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.78000	109.01658	6.78000	108.99650				0.00	0	1,110,000,00
Total TN23 SPOT										0.00	0	1,110,000,00
Total For TN23										0.00	0	1,110,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	34.07403	100.00000	33.99779				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			8.48500	107.18645	8.48500	107.16226				0.00	0	1,610,000,00
Total TN25 SPOT										0.00	0	1,610,000,00
Total For TN25										0.00	0	1,610,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	18.53985	100.00000	18.49904				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.51500	99.07681	9.51500	99.05138				0.00	0	18,550,000,00
Total TN27 SPOT										0.00	0	18,550,000,00
Total For TN27										0.00	0	18,550,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.30806	100.00000	11.28276				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.87500	101.03486	10.87500	101.00546				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.57696	8.00000	118.55141				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.65000	96.38673	11.65000	96.35676				0.00	0	2,000,000,00
Total TN40 SPOT										0.00	0	2,000,000,00
Total For TN40										0.00	0	2,000,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.18523	10.75000	103.15556				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	100.53676				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.82498				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.54249				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.86497				0.00	0	
Total TR5A22 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 TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.51056	7.61000	100.74141				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.46535				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.72763				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.46694				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.24000	103.94470	6.24000	103.92706				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.03493				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.33512				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.77051				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.17981				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.18868				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.53000	108.11017	6.53000	108.09108				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.17981				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.18868				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.46432	8.62000	102.44057				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.03328				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.87023				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.61182				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.90507				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.77265				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.20512				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.74192				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.38962				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.31042				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP259 On 11/05/2022 Spot Bond					0.00000	98.59322				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.72942				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.94721				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.76758				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.58388				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC389 On 24/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC390 On 31/01/2022 Spot Bond					0.00000	101.01996				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC391 On 04/02/2022 Spot Bond					0.00000	100.92606				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC392 On 18/02/2022 Spot Bond					0.00000	100.76274				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC393 On 25/02/2022 Spot Bond					0.00000	100.71507				0.00	10,300,000,000	10,300,000,000
Total TWC393 SPOT										0.00	10,300,000,000	10,300,000,000
Total For TWC393										0.00	10,300,000,000	10,300,000,000
TWC394 On 04/03/2022 Spot Bond					0.00000	100.58625				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC395 On 11/03/2022 Spot Bond					0.00000	100.50020				0.00	0	
Total TWC395 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 TWC395									0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.18090			0.00	0	
Total TWC396 SPOT									0.00	0	
Total For TWC396									0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.09648			0.00	0	
Total TWC397 SPOT									0.00	0	
Total For TWC397									0.00	0	
TWC39 On 22/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		745,000,000,000.00	7,450,000,000	7,450,000,000	
Total TWC398 SPOT								15,000,000,000,000.00	7,450,000,000	7,450,000,000	
Total For TWC398								15,000,000,000,000.00	7,450,000,000	7,450,000,000	
UG26 On 09/03/2026 Spot Bond			9.94500	108.83853	9.94500	108.80935		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.01474		0.00	0	0	
Total UU1A01 SPOT								0.00	0	0	
Total For UU1A01								0.00	0	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.14074		0.00	0	0	
Total UU1A02 SPOT								0.00	0	0	
Total For UU1A02								0.00	0	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.19890		0.00	0	0	
Total UU1B01 SPOT								0.00	0	0	
Total For UU1B01								0.00	0	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.45081		0.00	0	0	
Total UU1C01 SPOT								0.00	0	0	
Total For UU1C01								0.00	0	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.22577		0.00	0	0	
Total VKE10 SPOT								0.00	0	0	
Total For VKE10								0.00	0	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.42498		0.00	0	0	
Total VKE11 SPOT								0.00	0	0	
Total For VKE11								0.00	0	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.91442		0.00	0	0	
Total VKE14 SPOT								0.00	0	0	
Total For VKE14								0.00	0	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.98795		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.02668				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.87764				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.90041				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66692				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :										89,698,806,421,493,000.00	975,477,075,800	382,375,236,800
Total Futures												
Total Options												
Grand Total:										89,698,810,804,741,200.00	975,477,125,117	382,376,626,700